



Daily MTM Report

Daily summary for: 10/02/2010

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			7.75260	7.74400		17.50	15,691,262.40	2,024	268,724.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	48.19	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		8,756.00000	8,747,000	48.19	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	45.99	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		6,756.00000	6,747,000	45.99	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	48.19	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,506.00000	8,497,000	48.19	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	45.55	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,506.00000	6,497,000	45.55	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		37.00000	36,000	19.69	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		543.00000	533,000	19.69	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		521.00000	528,000	18.93	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		27.00000	25,000	18.93	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,494.00000	1,503,000	22.68	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		0.00000	0,000	22.68	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,494.00000	2,503,000	22.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	22.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,494.00000	3,503,000	29.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	29.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	48.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,256.00000	8,247,000	48.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		752.00000	760,000	19.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		8.00000	7,000	19.65	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,744.00000	1,753,000	23.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	23.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,744.00000	2,753,000	21.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	21.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,744.00000	3,753,000	34.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	34.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	48.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,306.00000	8,297,000	48.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	45.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,306.00000	6,297,000	45.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,694.00000	3,703,000	33.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	33.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	48.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,406.00000	8,397,000	48.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	39.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,406.00000	4,397,000	39.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		611.00000	618,000	19.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		17.00000	15,000	19.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,594.00000	1,603,000	23.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	23.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,594.00000	3,603,000	31.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	31.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	48.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,706.00000	8,697,000	48.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	45.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,706.00000	6,697,000	45.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	48.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		8,906.00000	8,897,000	48.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	46.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		6,906.00000	6,897,000	46.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		10.00000	10,000	21.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		916.00000	907,000	21.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		2,094.00000	2,103,000	24.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	24.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		3,094.00000	3,103,000	21.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	21.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	48.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		8,856.00000	8,847,000	48.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	46.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		6,856.00000	6,847,000	46.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	48.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		8,806.00000	8,797,000	48.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	46.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		6,806.00000	6,797,000	46.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	48.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,606.00000	8,597,000	48.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	45.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,606.00000	6,597,000	45.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	48.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,656.00000	8,647,000	48.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	45.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,656.00000	6,647,000	45.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	48.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,556.00000	8,547,000	48.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	45.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,556.00000	6,547,000	45.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,444.00000	1,453,000	22.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	22.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,444.00000	2,453,000	22.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	22.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,444.00000	3,453,000	28.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	28.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	48.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,456.00000	8,447,000	48.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,456.00000	6,447,000	45.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	48.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,356.00000	8,347,000	48.19	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	14.10	Call		0.00000	0,000	45.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,356.00000	6,347,000	45.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	41.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		4,856.00000	4,847,000	41.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,644.00000	3,653,000	32.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	32.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		43.00000	42,000	19.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		499.00000	489,000	19.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		566.00000	573,000	19.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		22.00000	20,000	19.08	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,544.00000	1,553,000	22.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	22.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,544.00000	2,553,000	22.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	22.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,544.00000	3,553,000	30.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	30.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		27.00000	26,000	20.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		633.00000	623,000	20.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		436.00000	441,000	18.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		42.00000	38,000	18.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,394.00000	1,403,000	22.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	22.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,394.00000	2,403,000	22.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	22.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,394.00000	3,403,000	27.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	27.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		1,145.00000	1,153,000	21.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		1.00000	0,000	21.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		2,144.00000	2,153,000	24.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	24.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		3,144.00000	3,153,000	22.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	22.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		356.00000	360,000	18.36	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		62.00000	57,000	18.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,294.00000	1,303,000	21.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		0.00000	0,000	21.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,294.00000	2,303,000	23.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	23.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,294.00000	3,303,000	25.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	25.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		23.00000	22,000	20.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		679.00000	669,000	20.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		395.00000	400,000	18.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		51.00000	47,000	18.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,344.00000	2,353,000	23.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	23.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,344.00000	3,353,000	26.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	26.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,245.00000	1,253,000	21.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		1.00000	0,000	21.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		2,244.00000	2,253,000	23.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	23.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,244.00000	3,253,000	24.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	24.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	42.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,306.00000	5,297,000	42.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,195.00000	1,203,000	21.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		1.00000	0,000	21.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		2,194.00000	2,203,000	23.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	23.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		3,194.00000	3,203,000	23.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	23.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	39.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,456.00000	4,447,000	39.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		9.00000	8,000	21.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		965.00000	955,000	21.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		190.00000	191,000	17.65	0.00	0	1,147.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		146.00000	138,000	17.65	0.00	0	562.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		1,046.00000	1,054,000	20.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		2.00000	1,000	20.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		2,044.00000	2,053,000	24.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	24.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		3,044.00000	3,053,000	20.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	20.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		163.00000	164,000	17.50	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		169.00000	161,000	17.50	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		996.00000	1,004,000	20.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		2.00000	1,000	20.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,994.00000	2,003,000	25.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	25.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,994.00000	3,003,000	19.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	19.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3.00000	3,000	23.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,309.00000	1,300,000	23.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		705.00000	712,000	19.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		11.00000	9,000	19.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,694.00000	1,703,000	23.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	23.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,694.00000	2,703,000	21.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	21.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		124.00000	124,000	17.94	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		230.00000	221,000	17.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		898.00000	906,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		4.00000	3,000	20.08	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,894.00000	1,903,000	24.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	24.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,894.00000	2,903,000	20.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	20.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		5.00000	4,000	22.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,161.00000	1,151,000	22.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		849.00000	857,000	19.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		5.00000	4,000	19.94	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,844.00000	1,853,000	24.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	24.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		800.00000	808,000	19.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		6.00000	5,000	19.79	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,794.00000	1,803,000	24.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	24.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,794.00000	2,803,000	20.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	20.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	42.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,356.00000	5,347,000	42.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	39.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,356.00000	4,347,000	39.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		658.00000	665,000	19.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		14.00000	12,000	19.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,644.00000	1,653,000	23.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	23.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,644.00000	2,653,000	21.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	21.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	39.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,256.00000	4,247,000	39.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		478.00000	484,000	18.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		34.00000	31,000	18.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	47.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,656.00000	7,647,000	47.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,344.00000	1,353,000	21.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		0.00000	0,000	21.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,844.00000	2,853,000	20.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	20.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,344.00000	4,353,000	39.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	39.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	48.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		7,906.00000	7,897,000	48.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	41.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		4,906.00000	4,897,000	41.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		1,095.00000	1,104,000	20.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		1.00000	1,000	20.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,594.00000	2,603,000	21.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	21.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		4,094.00000	4,103,000	39.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	39.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		319.00000	323,000	18.22	0.00	0	8,029.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		75.00000	70,000	18.22	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2.00000	2,000	23.62	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,408.00000	1,399,000	23.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	40.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,506.00000	4,497,000	40.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		284.00000	286,000	18.07	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		90.00000	83,000	18.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		250.00000	252,000	17.93	0.00	0	238.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		106.00000	99,000	17.93	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1.00000	1,000	25.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1,807.00000	1,798,000	25.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1.00000	1,000	24.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,707.00000	1,698,000	24.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		219.00000	221,000	17.79	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		125.00000	118,000	17.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		107.00000	107,000	18.16	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		263.00000	254,000	18.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	40.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,706.00000	4,697,000	40.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		68.00000	68,000	18.81	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		374.00000	365,000	18.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	41.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		4,956.00000	4,947,000	41.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		31.00000	30,000	19.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		587.00000	577,000	19.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	40.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,606.00000	4,597,000	40.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1.00000	0,000	25.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		1,907.00000	1,897,000	25.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		93.00000	92,000	18.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		299.00000	289,000	18.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	40.54	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	12.40	Put		4,656.00000	4,647,000	40.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		80.00000	79,000	18.59	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		336.00000	326,000	18.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		50.00000	49,000	19.25	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		456.00000	446,000	19.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	40.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,756.00000	4,747,000	40.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	28.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,356.00000	2,347,000	28.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	27.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,256.00000	2,247,000	27.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	27.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,156.00000	2,147,000	27.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		59.00000	58,000	19.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		415.00000	405,000	19.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	42.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,156.00000	5,147,000	42.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	29.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,456.00000	2,447,000	29.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		16.00000	16,000	20.78	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		772.00000	763,000	20.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	41.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,106.00000	5,097,000	41.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		19.00000	19,000	20.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		725.00000	716,000	20.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	42.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,206.00000	5,197,000	42.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		14.00000	13,000	21.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		820.00000	810,000	21.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	42.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,256.00000	5,247,000	42.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	30.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,656.00000	2,647,000	30.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	29.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,556.00000	2,547,000	29.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		12.00000	11,000	21.21	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		868.00000	858,000	21.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	42.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,406.00000	5,397,000	42.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		7.00000	7,000	21.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,013.00000	1,004,000	21.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	44.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		5,906.00000	5,897,000	44.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3.00000	3,000	22.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,259.00000	1,250,000	22.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	43.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,506.00000	5,497,000	43.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	31.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2,806.00000	2,797,000	31.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		5.00000	5,000	22.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,111.00000	1,102,000	22.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	44.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		5,856.00000	5,847,000	44.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	43.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,606.00000	5,597,000	43.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	31.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		2,906.00000	2,897,000	31.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		4.00000	4,000	22.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,210.00000	1,201,000	22.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	42.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,456.00000	5,447,000	42.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	30.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,756.00000	2,747,000	30.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		6.00000	6,000	22.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,062.00000	1,053,000	22.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	43.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,756.00000	5,747,000	43.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1.00000	1,000	24.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,557.00000	1,548,000	24.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1.00000	1,000	24.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,657.00000	1,648,000	24.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	44.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,056.00000	6,047,000	44.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1.00000	1,000	25.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1,857.00000	1,848,000	25.58	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	14.00	Call		0.00000	0,000	45.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,256.00000	6,247,000	45.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	39.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,156.00000	4,147,000	39.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	26.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,056.00000	2,047,000	26.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	45.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,406.00000	6,397,000	45.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	39.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,306.00000	4,297,000	39.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	39.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,206.00000	4,197,000	39.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	44.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,156.00000	6,147,000	44.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	38.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,056.00000	4,047,000	38.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	38.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		3,956.00000	3,947,000	38.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	26.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		1,956.00000	1,947,000	26.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	45.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,206.00000	6,197,000	45.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	38.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,106.00000	4,097,000	38.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	38.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		4,006.00000	3,997,000	38.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	37.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		3,906.00000	3,897,000	37.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	37.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		3,806.00000	3,797,000	37.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	43.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,556.00000	5,547,000	43.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	31.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		2,856.00000	2,847,000	31.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2.00000	2,000	23.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,358.00000	1,349,000	23.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	43.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,656.00000	5,647,000	43.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	33.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,156.00000	3,147,000	33.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	32.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,056.00000	3,047,000	32.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	32.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		2,956.00000	2,947,000	32.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2.00000	2,000	23.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,458.00000	1,449,000	23.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	43.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,706.00000	5,697,000	43.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	32.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,006.00000	2,997,000	32.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2.00000	1,000	24.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,508.00000	1,498,000	24.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	44.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		5,806.00000	5,797,000	44.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	36.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,706.00000	3,697,000	36.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	36.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,606.00000	3,597,000	36.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	35.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,506.00000	3,497,000	35.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	34.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,406.00000	3,397,000	34.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	34.24	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,306.00000	3,297,000	34.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	33.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,206.00000	3,197,000	33.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	33.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,106.00000	3,097,000	33.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1.00000	1,000	24.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,607.00000	1,598,000	24.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	44.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		5,956.00000	5,947,000	44.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	37.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		3,856.00000	3,847,000	37.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	37.01	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	11.50	Put		3,756.00000	3,747,000	37.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	36.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,656.00000	3,647,000	36.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	35.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,556.00000	3,547,000	35.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	35.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,456.00000	3,447,000	35.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	34.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,356.00000	3,347,000	34.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1.00000	1,000	25.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1,757.00000	1,748,000	25.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	41.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		4,806.00000	4,797,000	41.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	30.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,706.00000	2,697,000	30.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	29.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,606.00000	2,597,000	29.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	29.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,506.00000	2,497,000	29.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	28.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,406.00000	2,397,000	28.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	28.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,306.00000	2,297,000	28.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	27.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,206.00000	2,197,000	27.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	26.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,006.00000	1,997,000	26.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	40.23	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,556.00000	4,547,000	40.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	26.85	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,106.00000	2,097,000	26.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		0.00000	0,000	36.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,696.00000	3,687,000	36.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	33.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,256.00000	3,247,000	33.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	47.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		7,856.00000	7,847,000	47.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		4,144.00000	4,153,000	39.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	39.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	47.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		7,806.00000	7,797,000	47.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		4,194.00000	4,203,000	39.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	39.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	48.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		7,956.00000	7,947,000	48.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		4,044.00000	4,053,000	39.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	39.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	48.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,056.00000	8,047,000	48.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		142.00000	143,000	17.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		198.00000	190,000	17.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		947.00000	955,000	20.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		3.00000	2,000	20.22	0.00	0	12,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,944.00000	1,953,000	24.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	24.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,944.00000	2,953,000	19.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	19.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,944.00000	3,953,000	38.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	38.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	48.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,106.00000	8,097,000	48.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	44.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,106.00000	6,097,000	44.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,894.00000	3,903,000	37.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	37.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	48.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,156.00000	8,147,000	48.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,844.00000	3,853,000	36.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	36.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	47.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,706.00000	7,697,000	47.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,294.00000	4,303,000	39.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	39.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	47.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,756.00000	7,747,000	47.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		4,244.00000	4,253,000	39.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	39.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	48.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,006.00000	7,997,000	48.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	44.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,006.00000	5,997,000	44.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,994.00000	4,003,000	39.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	39.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	48.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,206.00000	8,197,000	48.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,794.00000	3,803,000	35.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	35.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.88690	7.87830		18.50	749,255.50	95	39,584.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		184.00000	186,000	20.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		706.00000	699,000	20.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,272.00000	8,263,000	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	31.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,272.00000	6,263,000	31.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,728.00000	3,737,000	29.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	29.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,322.00000	8,313,000	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	31.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,322.00000	6,313,000	31.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,678.00000	3,687,000	29.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	29.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,422.00000	8,413,000	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,722.00000	8,713,000	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		8,922.00000	8,913,000	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	32.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		6,922.00000	6,913,000	32.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		16.00000	16,000	28.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		2,938.00000	2,929,000	28.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		8,872.00000	8,863,000	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	32.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		6,872.00000	6,863,000	32.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		16.00000	17,000	27.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		2,888.00000	2,880,000	27.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		2,131.00000	2,140,000	22.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		3.00000	3,000	22.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		3,129.00000	3,137,000	28.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	28.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,822.00000	8,813,000	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	32.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		6,822.00000	6,813,000	32.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,622.00000	8,613,000	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,672.00000	8,663,000	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,572.00000	8,563,000	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	31.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,572.00000	6,563,000	31.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		578.00000	585,000	17.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		150.00000	148,000	17.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,440.00000	1,448,000	19.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		12.00000	11,000	19.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,430.00000	2,438,000	24.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		2.00000	1,000	24.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,428.00000	3,437,000	28.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	28.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,472.00000	8,463,000	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	31.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,472.00000	6,463,000	31.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,538.00000	1,546,000	19.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		10.00000	9,000	19.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,530.00000	2,538,000	25.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		2.00000	1,000	25.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,528.00000	3,537,000	29.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	29.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,372.00000	8,363,000	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		720.00000	728,000	17.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		92.00000	91,000	17.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,636.00000	1,645,000	20.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		8.00000	8,000	20.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,628.00000	3,637,000	29.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	29.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	31.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,422.00000	6,413,000	31.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		2.00000	2,000	30.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		4,924.00000	4,915,000	30.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		206.00000	209,000	20.25	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		628.00000	622,000	20.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		683.00000	690,000	17.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		105.00000	103,000	17.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,587.00000	1,595,000	20.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		9.00000	8,000	20.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,579.00000	2,588,000	25.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	25.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,578.00000	3,587,000	29.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	29.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		173.00000	176,000	20.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		745.00000	739,000	20.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		124.00000	126,000	22.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		996.00000	989,000	22.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	32.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,722.00000	6,713,000	32.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	32.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,672.00000	6,663,000	32.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		7.00000	8,000	29.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,679.00000	3,671,000	29.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	31.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,622.00000	6,613,000	31.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		131.00000	133,000	21.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		953.00000	946,000	21.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,198.00000	1,206,000	17.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		20.00000	19,000	17.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,181.00000	2,189,000	23.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		3.00000	2,000	23.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,179.00000	3,187,000	28.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		1.00000	0,000	28.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		164.00000	166,000	21.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		786.00000	779,000	21.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		545.00000	552,000	18.03	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		167.00000	165,000	18.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,380.00000	2,389,000	24.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		2.00000	2,000	24.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,378.00000	3,387,000	28.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	28.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		1.00000	1,000	30.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,173.00000	5,164,000	30.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		4.00000	4,000	30.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,176.00000	4,167,000	30.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		12.00000	12,000	28.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,184.00000	3,175,000	28.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		155.00000	157,000	21.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		827.00000	820,000	21.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		514.00000	520,000	18.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		186.00000	183,000	18.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,343.00000	1,351,000	18.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		15.00000	14,000	18.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,330.00000	2,339,000	24.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		2.00000	2,000	24.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,328.00000	3,337,000	28.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	28.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		1.00000	1,000	30.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,223.00000	5,214,000	30.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		4.00000	4,000	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,226.00000	4,217,000	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		11.00000	12,000	28.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,233.00000	3,225,000	28.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		146.00000	148,000	21.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		868.00000	861,000	21.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,294.00000	1,303,000	18.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		16.00000	16,000	18.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,280.00000	2,289,000	23.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		2.00000	2,000	23.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,278.00000	3,287,000	28.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	28.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		1.00000	1,000	30.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,273.00000	5,264,000	30.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		11.00000	11,000	28.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,283.00000	3,274,000	28.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		138.00000	140,000	21.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		910.00000	903,000	21.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,246.00000	1,254,000	18.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		18.00000	17,000	18.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,231.00000	2,239,000	23.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		3.00000	2,000	23.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,229.00000	3,237,000	28.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	0,000	28.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		1.00000	1,000	30.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,423.00000	5,414,000	30.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		3.00000	3,000	30.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,425.00000	4,416,000	30.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		9.00000	10,000	29.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,431.00000	3,423,000	29.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		117.00000	119,000	22.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,039.00000	1,032,000	22.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		376.00000	381,000	18.43	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		298.00000	294,000	18.43	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		1,102.00000	1,111,000	17.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		24.00000	24,000	17.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		2,081.00000	2,090,000	22.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		3.00000	3,000	22.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		3,079.00000	3,087,000	28.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	28.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		352.00000	357,000	18.50	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		324.00000	320,000	18.50	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		1,055.00000	1,063,000	17.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		27.00000	26,000	17.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		2,032.00000	2,040,000	22.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		4.00000	3,000	22.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		3,029.00000	3,037,000	28.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	28.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		1.00000	1,000	30.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,523.00000	5,514,000	30.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		9.00000	9,000	29.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,531.00000	3,522,000	29.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		106.00000	107,000	22.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,128.00000	1,120,000	22.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		332.00000	336,000	18.70	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		354.00000	349,000	18.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		1,010.00000	1,018,000	17.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		32.00000	31,000	17.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,982.00000	1,991,000	22.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		4.00000	4,000	22.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,979.00000	2,987,000	27.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	27.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		1.00000	1,000	30.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,623.00000	5,614,000	30.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		8.00000	8,000	29.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,630.00000	3,621,000	29.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		1.00000	1,000	30.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,823.00000	5,814,000	30.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		2.00000	2,000	30.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,824.00000	4,815,000	30.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		6.00000	7,000	29.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,828.00000	3,820,000	29.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		17.00000	17,000	27.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,839.00000	2,830,000	27.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		1.00000	1,000	30.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,773.00000	5,764,000	30.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		2.00000	2,000	30.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,774.00000	4,765,000	30.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		7.00000	7,000	29.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,779.00000	3,770,000	29.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		798.00000	806,000	17.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		70.00000	69,000	17.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,734.00000	1,743,000	20.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		6.00000	6,000	20.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,729.00000	2,738,000	26.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	26.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		1.00000	1,000	30.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,723.00000	5,714,000	30.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		7.00000	7,000	29.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,729.00000	3,720,000	29.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		19.00000	19,000	27.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,741.00000	2,732,000	27.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		86.00000	87,000	23.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,308.00000	1,300,000	23.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		261.00000	265,000	19.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		483.00000	478,000	19.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		839.00000	847,000	17.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		61.00000	60,000	17.48	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,784.00000	1,792,000	21.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		6.00000	5,000	21.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,779.00000	2,788,000	26.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	26.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		1.00000	1,000	30.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,573.00000	5,564,000	30.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		8.00000	8,000	29.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,580.00000	3,571,000	29.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		312.00000	317,000	18.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		384.00000	380,000	18.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		966.00000	974,000	17.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		38.00000	37,000	17.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,932.00000	1,941,000	21.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		4.00000	4,000	21.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,929.00000	2,937,000	27.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	27.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		1.00000	1,000	30.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,473.00000	5,464,000	30.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		3.00000	3,000	30.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,475.00000	4,466,000	30.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		9.00000	9,000	29.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,481.00000	3,472,000	29.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		100.00000	102,000	22.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,172.00000	1,165,000	22.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		111.00000	113,000	22.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,083.00000	1,076,000	22.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		1.00000	1,000	30.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,123.00000	5,114,000	30.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		5.00000	5,000	30.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,127.00000	4,118,000	30.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		95.00000	96,000	22.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,217.00000	1,209,000	22.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		923.00000	931,000	17.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		45.00000	44,000	17.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,883.00000	1,891,000	21.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		5.00000	4,000	21.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		1.00000	1,000	30.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,323.00000	5,314,000	30.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		10.00000	11,000	28.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,332.00000	3,324,000	28.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		78.00000	79,000	23.76	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,400.00000	1,392,000	23.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		759.00000	766,000	17.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		81.00000	79,000	17.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,685.00000	1,694,000	20.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		7.00000	7,000	20.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,679.00000	2,688,000	26.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	26.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		6.00000	6,000	30.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		3,978.00000	3,969,000	30.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		74.00000	75,000	23.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,446.00000	1,438,000	23.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		90.00000	92,000	23.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,262.00000	1,255,000	23.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		647.00000	654,000	17.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		119.00000	117,000	17.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	33.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,622.00000	7,613,000	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	31.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,122.00000	6,113,000	31.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		2.00000	2,000	30.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,624.00000	4,615,000	30.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		13.00000	13,000	28.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,135.00000	3,126,000	28.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,391.00000	1,400,000	18.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		13.00000	13,000	18.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,879.00000	2,888,000	27.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		1.00000	1,000	27.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,378.00000	4,387,000	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	34.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		7,872.00000	7,863,000	34.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	31.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,372.00000	6,363,000	31.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		10.00000	10,000	28.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,382.00000	3,373,000	28.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		219.00000	222,000	20.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		591.00000	585,000	20.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,150.00000	1,158,000	17.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		22.00000	21,000	17.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,629.00000	2,638,000	25.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	25.88	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	14/06/2010	Foreign Exchange Future	3.75	Call		4,128.00000	4,137,000	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		71.00000	72,000	24.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,493.00000	1,485,000	24.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		484.00000	490,000	18.16	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		206.00000	203,000	18.16	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		3.00000	3,000	30.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,375.00000	4,366,000	30.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		5.00000	5,000	30.06	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,027.00000	4,018,000	30.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		82.00000	83,000	23.56	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,354.00000	1,346,000	23.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		68.00000	68,000	24.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,540.00000	1,531,000	24.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		455.00000	461,000	18.23	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		227.00000	224,000	18.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		4.00000	4,000	30.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,326.00000	4,317,000	30.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		54.00000	54,000	25.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,776.00000	1,767,000	25.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		59.00000	60,000	24.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,681.00000	1,673,000	24.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		427.00000	433,000	18.30	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		249.00000	246,000	18.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		52.00000	52,000	25.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1,824.00000	1,815,000	25.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		56.00000	57,000	25.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,728.00000	1,720,000	25.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		62.00000	62,000	24.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,634.00000	1,625,000	24.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		401.00000	407,000	18.37	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		273.00000	270,000	18.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		2.00000	2,000	30.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,674.00000	4,665,000	30.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		246.00000	250,000	19.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		518.00000	513,000	19.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		2.00000	2,000	30.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		4,874.00000	4,865,000	30.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		18.00000	18,000	27.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,790.00000	2,781,000	27.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		20.00000	20,000	27.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,692.00000	2,683,000	27.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		23.00000	23,000	27.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,595.00000	2,586,000	27.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		195.00000	198,000	20.45	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		667.00000	661,000	20.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		2.00000	2,000	30.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,724.00000	4,715,000	30.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		21.00000	22,000	27.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,643.00000	2,635,000	27.51	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	10.40	Call		24.00000	24,000	27.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,546.00000	2,537,000	27.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		232.00000	236,000	19.86	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		554.00000	549,000	19.86	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		3.00000	3,000	30.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,575.00000	4,566,000	30.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		25.00000	25,000	27.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,497.00000	2,488,000	27.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		28.00000	28,000	27.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,400.00000	2,391,000	27.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		31.00000	32,000	26.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,303.00000	2,295,000	26.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		35.00000	35,000	26.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,207.00000	2,198,000	26.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		39.00000	39,000	26.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,111.00000	2,102,000	26.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		44.00000	44,000	26.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,016.00000	2,007,000	26.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		48.00000	48,000	25.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		1,920.00000	1,911,000	25.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		277.00000	281,000	19.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		449.00000	444,000	19.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		4.00000	4,000	30.16	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,276.00000	4,267,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		64.00000	65,000	24.54	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		1,586.00000	1,578,000	24.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		3.00000	3,000	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,525.00000	4,516,000	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		27.00000	27,000	27.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,449.00000	2,440,000	27.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		30.00000	30,000	26.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,352.00000	2,343,000	26.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		33.00000	33,000	26.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,255.00000	2,246,000	26.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		41.00000	42,000	26.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,063.00000	2,055,000	26.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		46.00000	46,000	26.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		1,968.00000	1,959,000	26.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		50.00000	50,000	25.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1,872.00000	1,863,000	25.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		294.00000	299,000	19.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		416.00000	412,000	19.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		37.00000	37,000	26.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,159.00000	2,150,000	26.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,822.00000	7,813,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,178.00000	4,187,000	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	1,000	30.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		5,872.00000	5,864,000	30.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		6.00000	6,000	29.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		3,878.00000	3,869,000	29.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	34.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		7,922.00000	7,913,000	34.29	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		5,922.00000	5,913,000	30.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		6.00000	6,000	29.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		3,928.00000	3,919,000	29.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		4,078.00000	4,087,000	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,072.00000	8,063,000	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	31.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,072.00000	6,063,000	31.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		5.00000	5,000	30.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,077.00000	4,068,000	30.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,928.00000	3,937,000	29.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	29.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		7,972.00000	7,963,000	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	30.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		5,972.00000	5,963,000	30.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		4,028.00000	4,037,000	30.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	30.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	34.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,622.00000	9,613,000	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,022.00000	8,013,000	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	30.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,022.00000	6,013,000	30.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,978.00000	3,987,000	29.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,122.00000	8,113,000	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,878.00000	3,887,000	29.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	29.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,172.00000	8,163,000	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	31.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,172.00000	6,163,000	31.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		880.00000	888,000	17.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		52.00000	51,000	17.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,833.00000	1,842,000	21.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		5.00000	5,000	21.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,829.00000	2,838,000	27.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	27.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,828.00000	3,837,000	29.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	29.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	33.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,722.00000	7,713,000	33.93	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	3.60	Call		4,278.00000	4,287,000	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	34.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,772.00000	7,763,000	34.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,228.00000	4,237,000	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,222.00000	8,213,000	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	31.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,222.00000	6,213,000	31.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,778.00000	3,787,000	29.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	29.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		612.00000	619,000	17.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		134.00000	132,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			8.01990	8.01220		18.93	0.00	0	6,833.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	30.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,839.00000	7,831,000	30.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		12.00000	13,000	32.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		5,850.00000	5,843,000	32.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		38.00000	38,000	29.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		3,876.00000	3,868,000	29.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		118.00000	120,000	24.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		1,956.00000	1,950,000	24.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,222.00000	1,230,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		60.00000	60,000	17.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,170.00000	2,178,000	20.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		8.00000	8,000	20.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,164.00000	3,172,000	25.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		2.00000	2,000	25.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,162.00000	4,170,000	30.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	30.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		1.00000	1,000	30.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,789.00000	7,781,000	30.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		13.00000	13,000	32.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,801.00000	5,793,000	32.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		39.00000	39,000	29.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,827.00000	3,819,000	29.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		122.00000	124,000	24.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		1,910.00000	1,904,000	24.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		562.00000	569,000	18.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		350.00000	349,000	18.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,266.00000	1,274,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		54.00000	54,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,220.00000	2,227,000	20.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		8.00000	7,000	20.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,214.00000	3,222,000	25.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		2.00000	2,000	25.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,212.00000	4,220,000	30.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	30.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		537.00000	544,000	18.68	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		375.00000	374,000	18.68	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		7,889.00000	7,881,000	30.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		12.00000	12,000	32.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		5,900.00000	5,892,000	32.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		37.00000	38,000	29.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		3,925.00000	3,918,000	29.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		115.00000	116,000	24.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,003.00000	1,996,000	24.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		513.00000	519,000	18.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		401.00000	399,000	18.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,178.00000	1,186,000	17.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		66.00000	66,000	17.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		2,121.00000	2,129,000	19.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		9.00000	9,000	19.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		3,114.00000	3,122,000	25.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		2.00000	2,000	25.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		4,113.00000	4,120,000	30.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	30.11	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		7,939.00000	7,931,000	30.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		12.00000	12,000	32.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		5,950.00000	5,942,000	32.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		36.00000	37,000	29.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		3,974.00000	3,967,000	29.83	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	9.95	Call		112.00000	113,000	25.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,050.00000	2,043,000	25.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		490.00000	496,000	18.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		428.00000	426,000	18.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,134.00000	1,142,000	17.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		72.00000	72,000	17.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		2,071.00000	2,079,000	19.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		9.00000	9,000	19.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		3,064.00000	3,072,000	24.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		2.00000	2,000	24.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		4,063.00000	4,070,000	30.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	30.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,039.00000	8,031,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		11.00000	11,000	32.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,049.00000	6,041,000	32.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		34.00000	35,000	30.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,072.00000	4,065,000	30.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		105.00000	106,000	25.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,143.00000	2,136,000	25.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		449.00000	454,000	19.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		487.00000	484,000	19.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		1,051.00000	1,058,000	17.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		89.00000	88,000	17.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,973.00000	1,981,000	19.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		11.00000	11,000	19.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,965.00000	2,972,000	24.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		3.00000	2,000	24.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,963.00000	3,970,000	29.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	29.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,089.00000	8,081,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		10.00000	11,000	32.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,098.00000	6,091,000	32.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		33.00000	34,000	30.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,121.00000	4,114,000	30.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		101.00000	103,000	25.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,189.00000	2,183,000	25.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		430.00000	436,000	19.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		518.00000	516,000	19.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		1,011.00000	1,019,000	17.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		99.00000	99,000	17.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,925.00000	1,932,000	19.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		13.00000	12,000	19.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,915.00000	2,923,000	24.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		3.00000	3,000	24.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,913.00000	3,920,000	29.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	29.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,139.00000	8,131,000	30.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		10.00000	10,000	32.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,148.00000	6,140,000	32.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		32.00000	33,000	30.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,170.00000	4,163,000	30.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		98.00000	99,000	25.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,236.00000	2,229,000	25.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		412.00000	418,000	19.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		550.00000	548,000	19.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		973.00000	981,000	17.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		111.00000	111,000	17.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,876.00000	1,884,000	19.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		14.00000	14,000	19.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,865.00000	2,873,000	23.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		3.00000	3,000	23.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,863.00000	3,871,000	29.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		1.00000	1,000	29.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,289.00000	8,281,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		8.00000	9,000	32.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,296.00000	6,289,000	32.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		29.00000	30,000	30.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,317.00000	4,310,000	30.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		89.00000	90,000	25.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,377.00000	2,370,000	25.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		864.00000	871,000	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	13/09/2010	Foreign Exchange Future	7.30	Put		152.00000	151,000	17.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,732.00000	1,740,000	18.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		20.00000	20,000	18.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,716.00000	2,724,000	23.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		4.00000	4,000	23.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,713.00000	3,721,000	28.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		1.00000	1,000	28.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,239.00000	8,231,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		9.00000	9,000	32.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,247.00000	6,239,000	32.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		30.00000	31,000	30.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,268.00000	4,261,000	30.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		92.00000	93,000	25.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,330.00000	2,323,000	25.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		379.00000	384,000	19.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		617.00000	614,000	19.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		899.00000	907,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		137.00000	137,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,780.00000	1,788,000	18.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		18.00000	18,000	18.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,766.00000	2,773,000	23.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		4.00000	3,000	23.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,763.00000	3,771,000	28.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		1.00000	1,000	28.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,389.00000	8,381,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		7.00000	8,000	32.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,395.00000	6,388,000	32.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		28.00000	28,000	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,416.00000	4,408,000	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		83.00000	84,000	26.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,471.00000	2,464,000	26.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		335.00000	339,000	20.19	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		723.00000	719,000	20.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		796.00000	803,000	17.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		184.00000	183,000	17.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,636.00000	1,644,000	18.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		24.00000	24,000	18.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,616.00000	2,624,000	22.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		4.00000	4,000	22.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,613.00000	3,621,000	27.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		1.00000	1,000	27.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		364.00000	369,000	19.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		652.00000	649,000	19.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		2.00000	2,000	30.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,690.00000	7,682,000	30.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		13.00000	14,000	32.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,701.00000	5,694,000	32.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		41.00000	41,000	29.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,729.00000	3,721,000	29.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		130.00000	131,000	24.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,818.00000	1,811,000	24.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		615.00000	621,000	18.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		303.00000	301,000	18.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,357.00000	1,365,000	17.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		45.00000	45,000	17.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,319.00000	2,326,000	20.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		7.00000	6,000	20.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,314.00000	3,321,000	26.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		2.00000	1,000	26.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,312.00000	4,320,000	30.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	30.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		2.00000	2,000	30.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,740.00000	7,732,000	30.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		13.00000	13,000	32.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,751.00000	5,743,000	32.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		40.00000	40,000	29.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,778.00000	3,770,000	29.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		126.00000	127,000	24.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		1,864.00000	1,857,000	24.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		588.00000	594,000	18.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		326.00000	324,000	18.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,311.00000	1,319,000	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		49.00000	49,000	17.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,269.00000	2,277,000	20.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		7.00000	7,000	20.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,264.00000	3,272,000	25.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		2.00000	2,000	25.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,262.00000	4,270,000	30.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	30.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		7,989.00000	7,981,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		11.00000	12,000	32.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		5,999.00000	5,992,000	32.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		36.00000	36,000	29.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,024.00000	4,016,000	29.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		108.00000	110,000	25.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,096.00000	2,090,000	25.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		468.00000	474,000	18.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		456.00000	454,000	18.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		1,091.00000	1,099,000	17.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		79.00000	79,000	17.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		2,022.00000	2,030,000	19.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		10.00000	10,000	19.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		3,015.00000	3,022,000	24.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		3.00000	2,000	24.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		4,013.00000	4,020,000	30.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	30.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	30.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,189.00000	8,181,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		9.00000	9,000	32.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,197.00000	6,189,000	32.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		31.00000	32,000	30.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,219.00000	4,212,000	30.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		95.00000	96,000	25.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,283.00000	2,276,000	25.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		395.00000	401,000	19.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		583.00000	581,000	19.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		936.00000	944,000	17.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		124.00000	124,000	17.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,828.00000	1,836,000	18.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		16.00000	16,000	18.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,815.00000	2,823,000	23.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		3.00000	3,000	23.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,813.00000	3,821,000	29.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		1.00000	1,000	29.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,339.00000	8,331,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		8.00000	8,000	32.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,346.00000	6,338,000	32.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		29.00000	29,000	30.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,367.00000	4,359,000	30.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		86.00000	87,000	26.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,424.00000	2,417,000	26.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		349.00000	354,000	20.04	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		687.00000	684,000	20.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		829.00000	837,000	17.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		167.00000	167,000	17.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,684.00000	1,692,000	18.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		22.00000	22,000	18.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,666.00000	2,674,000	22.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		4.00000	4,000	22.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,663.00000	3,671,000	28.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		1.00000	1,000	28.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		169.00000	171,000	23.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,457.00000	1,451,000	23.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		188.00000	190,000	22.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,326.00000	1,320,000	22.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		835.00000	831,000	20.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		297.00000	301,000	20.67	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		951.00000	947,000	21.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		263.00000	267,000	21.14	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		195.00000	197,000	22.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,283.00000	1,277,000	22.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		209.00000	212,000	22.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,197.00000	1,192,000	22.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			8.15230	8.14560		19.09	0.00	0	493.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		18.00000	18,000	33.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,822.00000	7,816,000	33.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		37.00000	37,000	31.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,841.00000	5,835,000	31.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		79.00000	79,000	28.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		3,883.00000	3,877,000	28.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		193.00000	194,000	23.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		1,997.00000	1,992,000	23.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		653.00000	657,000	18.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		457.00000	455,000	18.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,295.00000	1,301,000	17.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		99.00000	99,000	17.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,211.00000	2,218,000	18.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		15.00000	16,000	18.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,201.00000	3,207,000	23.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		5.00000	5,000	23.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,196.00000	4,203,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		433.00000	436,000	20.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		837.00000	834,000	20.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		17.00000	18,000	33.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		7,871.00000	7,866,000	33.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		37.00000	37,000	31.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		5,891.00000	5,885,000	31.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		77.00000	78,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		3,931.00000	3,926,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		188.00000	189,000	24.06	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		2,042.00000	2,037,000	24.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,253.00000	1,260,000	17.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		107.00000	108,000	17.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,162.00000	2,169,000	18.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		16.00000	17,000	18.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,151.00000	3,158,000	23.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		5.00000	6,000	23.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		4,146.00000	4,153,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		17.00000	17,000	33.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		7,921.00000	7,915,000	33.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		36.00000	36,000	31.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		5,940.00000	5,934,000	31.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		76.00000	76,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		3,980.00000	3,974,000	28.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		184.00000	185,000	24.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,088.00000	2,083,000	24.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		607.00000	611,000	18.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		511.00000	509,000	18.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,213.00000	1,219,000	17.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		117.00000	117,000	17.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		2,113.00000	2,120,000	18.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		17.00000	18,000	18.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		3,101.00000	3,108,000	23.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		5.00000	6,000	23.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		4,097.00000	4,103,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	1,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		17.00000	17,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		7,971.00000	7,965,000	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		36.00000	36,000	31.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		5,990.00000	5,984,000	31.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		75.00000	75,000	28.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,029.00000	4,023,000	28.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		179.00000	180,000	24.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,133.00000	2,128,000	24.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		586.00000	590,000	19.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		540.00000	538,000	19.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,173.00000	1,179,000	17.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		127.00000	127,000	17.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		2,064.00000	2,071,000	18.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		18.00000	19,000	18.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		3,052.00000	3,058,000	23.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		6.00000	6,000	23.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		4,047.00000	4,054,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	2,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		630.00000	634,000	18.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		484.00000	482,000	18.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		17.00000	17,000	33.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,021.00000	8,015,000	33.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		35.00000	35,000	31.85	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	13/12/2010	Foreign Exchange Future	14.15	Put		6,039.00000	6,033,000	31.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		73.00000	74,000	28.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,077.00000	4,072,000	28.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		175.00000	176,000	24.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,179.00000	2,174,000	24.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		565.00000	569,000	19.09	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		569.00000	567,000	19.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,133.00000	1,139,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		137.00000	137,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		2,015.00000	2,022,000	17.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		19.00000	20,000	17.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		3,002.00000	3,009,000	22.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		6.00000	7,000	22.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,997.00000	4,004,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	2,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		16.00000	16,000	33.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,070.00000	8,064,000	33.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		34.00000	34,000	31.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,088.00000	6,082,000	31.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		72.00000	72,000	28.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,126.00000	4,120,000	28.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		171.00000	171,000	24.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,225.00000	2,219,000	24.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		546.00000	550,000	19.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		600.00000	598,000	19.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		1,097.00000	1,103,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		151.00000	151,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,968.00000	1,974,000	17.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		22.00000	22,000	17.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,952.00000	2,959,000	22.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		6.00000	7,000	22.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,947.00000	3,954,000	26.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	2,000	26.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		16.00000	16,000	33.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,120.00000	8,114,000	33.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		34.00000	34,000	31.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,138.00000	6,132,000	31.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		70.00000	71,000	28.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,174.00000	4,169,000	28.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		166.00000	167,000	24.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,270.00000	2,265,000	24.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		528.00000	532,000	19.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		632.00000	630,000	19.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		1,061.00000	1,067,000	17.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		165.00000	165,000	17.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,920.00000	1,927,000	17.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		24.00000	25,000	17.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,903.00000	2,910,000	22.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		7.00000	8,000	22.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,897.00000	3,904,000	26.70	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	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	2,000	26.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		14.00000	14,000	33.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,318.00000	8,312,000	33.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		31.00000	31,000	32.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,335.00000	6,329,000	32.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		65.00000	65,000	29.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,369.00000	4,363,000	29.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		150.00000	151,000	25.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,454.00000	2,449,000	25.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		462.00000	465,000	19.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		766.00000	763,000	19.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		928.00000	933,000	17.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		232.00000	231,000	17.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,734.00000	1,741,000	17.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		38.00000	39,000	17.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,705.00000	2,711,000	21.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		9.00000	9,000	21.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,698.00000	3,705,000	25.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		2.00000	3,000	25.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		14.00000	15,000	33.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,268.00000	8,263,000	33.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		32.00000	32,000	32.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,286.00000	6,280,000	32.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		66.00000	66,000	29.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,320.00000	4,314,000	29.15	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	13/12/2010	Foreign Exchange Future	10.40	Call		154.00000	155,000	25.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,408.00000	2,403,000	25.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		478.00000	481,000	19.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		732.00000	729,000	19.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		960.00000	965,000	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		214.00000	213,000	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,780.00000	1,787,000	17.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		34.00000	35,000	17.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,754.00000	2,761,000	21.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		8.00000	9,000	21.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,748.00000	3,754,000	26.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		2.00000	2,000	26.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		419.00000	422,000	20.30	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		873.00000	870,000	20.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		14.00000	14,000	33.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,368.00000	8,362,000	33.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		30.00000	30,000	32.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,384.00000	6,378,000	32.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		63.00000	64,000	29.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,417.00000	4,412,000	29.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		146.00000	147,000	25.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,500.00000	2,495,000	25.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		447.00000	450,000	20.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		801.00000	798,000	20.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		896.00000	902,000	17.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		250.00000	250,000	17.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,688.00000	1,695,000	17.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		42.00000	43,000	17.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,655.00000	2,662,000	21.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		9.00000	10,000	21.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,648.00000	3,655,000	25.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		2.00000	3,000	25.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		511.00000	514,000	19.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		665.00000	662,000	19.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		18.00000	18,000	33.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,722.00000	7,716,000	33.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		39.00000	39,000	31.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,743.00000	5,737,000	31.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		82.00000	82,000	28.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,786.00000	3,780,000	28.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		203.00000	204,000	23.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		1,907.00000	1,902,000	23.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		701.00000	706,000	18.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		405.00000	404,000	18.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,379.00000	1,385,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		83.00000	83,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,310.00000	2,317,000	19.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		14.00000	15,000	19.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,300.00000	3,307,000	24.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		4.00000	5,000	24.08	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	3.85	Call		4,296.00000	4,303,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		18.00000	18,000	33.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,772.00000	7,766,000	33.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		38.00000	38,000	31.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,792.00000	5,786,000	31.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		80.00000	80,000	28.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,834.00000	3,828,000	28.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		198.00000	199,000	23.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		1,952.00000	1,947,000	23.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		676.00000	681,000	18.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		430.00000	429,000	18.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,337.00000	1,343,000	17.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		91.00000	91,000	17.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,261.00000	2,267,000	19.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		15.00000	15,000	19.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,250.00000	3,257,000	23.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		4.00000	5,000	23.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,246.00000	4,253,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		15.00000	15,000	33.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,169.00000	8,163,000	33.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		33.00000	33,000	31.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,187.00000	6,181,000	31.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		69.00000	69,000	28.99	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	12.30	Put		4,223.00000	4,217,000	28.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		162.00000	163,000	24.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,316.00000	2,311,000	24.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		1,027.00000	1,033,000	17.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		181.00000	181,000	17.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,873.00000	1,880,000	17.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		27.00000	28,000	17.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,853.00000	2,860,000	22.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		7.00000	8,000	22.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,847.00000	3,854,000	26.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	2,000	26.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		15.00000	15,000	33.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,219.00000	8,213,000	33.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		32.00000	32,000	32.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,236.00000	6,230,000	32.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		67.00000	68,000	29.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,271.00000	4,266,000	29.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		158.00000	159,000	24.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,362.00000	2,357,000	24.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		494.00000	497,000	19.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		698.00000	695,000	19.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		993.00000	999,000	17.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		197.00000	197,000	17.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,827.00000	1,833,000	17.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		31.00000	31,000	17.69	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	13/12/2010	Foreign Exchange Future	5.35	Call		2,804.00000	2,811,000	21.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		8.00000	9,000	21.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,798.00000	3,804,000	26.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		2.00000	2,000	26.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		25.00000	25,000	32.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		6,929.00000	6,923,000	32.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		51.00000	51,000	30.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		4,955.00000	4,949,000	30.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		113.00000	113,000	26.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,017.00000	3,011,000	26.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		316.00000	318,000	21.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,220.00000	1,216,000	21.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		5,096.00000	5,102,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,261.00000	1,257,000	21.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		307.00000	309,000	21.64	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		244.00000	245,000	22.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,598.00000	1,593,000	22.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		289.00000	291,000	21.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,343.00000	1,339,000	21.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.10060	12.10180		14.41	84,704.20	7	11,902.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,898.00000	9,899,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	40.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,898.00000	7,899,000	40.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	37.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,898.00000	5,899,000	37.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	28.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,898.00000	3,899,000	28.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		4.00000	3,000	21.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,902.00000	1,902,000	21.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		30.00000	27,000	17.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		928.00000	926,000	17.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		274.00000	264,000	14.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		172.00000	163,000	14.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,108.00000	1,106,000	16.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		6.00000	5,000	16.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,102.00000	2,101,000	22.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		0.00000	0,000	22.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		10,048.00000	10,049,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		8,048.00000	8,049,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	37.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		6,048.00000	6,049,000	37.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	29.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,048.00000	4,049,000	29.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		3.00000	2,000	21.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,051.00000	2,051,000	21.58	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	13.15	Call		22.00000	19,000	18.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,070.00000	1,068,000	18.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		199.00000	188,000	14.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		247.00000	237,000	14.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		962.00000	959,000	15.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		10.00000	8,000	15.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,953.00000	1,951,000	21.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		1.00000	0,000	21.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		9,998.00000	9,999,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		7,998.00000	7,999,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	37.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		5,998.00000	5,999,000	37.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	29.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		3,998.00000	3,999,000	29.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		3.00000	2,000	21.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,001.00000	2,001,000	21.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		24.00000	21,000	17.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,022.00000	1,020,000	17.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		220.00000	209,000	14.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		218.00000	208,000	14.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,010.00000	1,008,000	15.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		8.00000	7,000	15.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2,003.00000	2,001,000	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	10.10	Put		1.00000	0,000	22.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,952.00000	2,951,000	24.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	24.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,398.00000	9,399,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	39.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,398.00000	7,399,000	39.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		9,248.00000	9,249,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	39.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		7,248.00000	7,249,000	39.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	34.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,248.00000	5,249,000	34.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	26.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,248.00000	3,249,000	26.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		14.00000	12,000	18.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,262.00000	1,261,000	18.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		131.00000	121,000	15.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		379.00000	370,000	15.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		775.00000	771,000	15.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		23.00000	20,000	15.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,753.00000	1,752,000	20.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		1.00000	1,000	20.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		2,752.00000	2,751,000	24.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		0.00000	0,000	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	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		9,098.00000	9,099,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	39.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,098.00000	7,099,000	39.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	33.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,098.00000	5,099,000	33.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		1.00000	0,000	25.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,099.00000	3,099,000	25.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		19.00000	17,000	18.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,117.00000	1,116,000	18.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		179.00000	169,000	14.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		277.00000	268,000	14.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		914.00000	912,000	15.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		12.00000	11,000	15.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,903.00000	1,901,000	21.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		1.00000	0,000	21.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,902.00000	2,901,000	24.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	24.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		9,148.00000	9,149,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,148.00000	7,149,000	39.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	34.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,148.00000	5,149,000	34.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		1.00000	0,000	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	15/03/2010	Foreign Exchange Future	15.25	Put		3,149.00000	3,149,000	25.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		17.00000	15,000	18.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,165.00000	1,164,000	18.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		162.00000	151,000	14.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		310.00000	300,000	14.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		867.00000	864,000	15.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		15.00000	13,000	15.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,853.00000	1,852,000	21.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		1.00000	1,000	21.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,852.00000	2,851,000	24.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	24.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		9,298.00000	9,299,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	39.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,298.00000	7,299,000	39.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	34.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,298.00000	5,299,000	34.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	26.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,298.00000	3,299,000	26.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		12.00000	11,000	18.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,310.00000	1,310,000	18.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		117.00000	108,000	15.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		415.00000	407,000	15.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		729.00000	725,000	15.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		27.00000	24,000	15.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,703.00000	1,702,000	20.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		1.00000	1,000	20.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,702.00000	2,701,000	24.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		0.00000	0,000	24.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,548.00000	9,549,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	40.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,548.00000	7,549,000	40.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,698.00000	9,699,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	40.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,698.00000	7,699,000	40.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,948.00000	9,949,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	40.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,948.00000	7,949,000	40.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	37.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,948.00000	5,949,000	37.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	29.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,948.00000	3,949,000	29.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		27.00000	24,000	17.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		975.00000	973,000	17.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		246.00000	236,000	14.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		194.00000	185,000	14.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,059.00000	1,057,000	15.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		7.00000	6,000	15.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,053.00000	2,051,000	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	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,848.00000	9,849,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	40.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,848.00000	7,849,000	40.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,798.00000	9,799,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,798.00000	7,799,000	40.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,748.00000	9,749,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	40.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,748.00000	7,749,000	40.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,648.00000	9,649,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	40.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,648.00000	7,649,000	40.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,498.00000	9,499,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,498.00000	7,499,000	39.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,448.00000	9,449,000	40.69	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	19.55	Call		0.00000	0,000	39.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,448.00000	7,449,000	39.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,348.00000	9,349,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,348.00000	7,349,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	35.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,348.00000	5,349,000	35.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	26.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,348.00000	3,349,000	26.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		11.00000	9,000	19.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,359.00000	1,358,000	19.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		105.00000	96,000	15.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		453.00000	445,000	15.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		685.00000	680,000	15.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		33.00000	29,000	15.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,654.00000	1,652,000	19.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2.00000	1,000	19.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,652.00000	2,651,000	23.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		0.00000	0,000	23.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		9,198.00000	9,199,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	39.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		7,198.00000	7,199,000	39.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	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	15/03/2010	Foreign Exchange Future	17.30	Put		5,198.00000	5,199,000	34.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	30.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		4,198.00000	4,199,000	30.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	26.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,198.00000	3,199,000	26.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		2.00000	2,000	22.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		2,200.00000	2,201,000	22.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		16.00000	13,000	18.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,214.00000	1,212,000	18.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		145.00000	136,000	15.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		343.00000	335,000	15.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		820.00000	817,000	15.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		18.00000	16,000	15.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,803.00000	1,802,000	20.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		1.00000	1,000	20.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,802.00000	2,801,000	24.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	24.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		3.00000	3,000	21.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,951.00000	1,952,000	21.21	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		5,798.00000	5,799,000	36.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	32.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,798.00000	4,799,000	32.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	28.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,798.00000	3,799,000	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	15/03/2010	Foreign Exchange Future	14.90	Call		1.00000	1,000	24.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,799.00000	2,800,000	24.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		4.00000	4,000	20.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,802.00000	1,803,000	20.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		38.00000	34,000	17.20	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		836.00000	833,000	17.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		336.00000	326,000	14.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		134.00000	125,000	14.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,207.00000	1,205,000	16.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		5.00000	4,000	16.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,202.00000	2,201,000	22.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		0.00000	0,000	22.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	35.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,548.00000	5,549,000	35.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	31.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,548.00000	4,549,000	31.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	27.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,548.00000	3,549,000	27.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		1.00000	1,000	23.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,549.00000	2,550,000	23.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		7.00000	6,000	19.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,555.00000	1,555,000	19.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		67.00000	61,000	16.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		615.00000	610,000	16.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		517.00000	510,000	14.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		65.00000	59,000	14.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,455.00000	1,453,000	18.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3.00000	2,000	18.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,452.00000	2,451,000	23.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		0.00000	0,000	23.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	36.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,648.00000	5,649,000	36.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	31.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,648.00000	4,649,000	31.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	27.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,648.00000	3,649,000	27.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		1.00000	1,000	23.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,649.00000	2,650,000	23.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		6.00000	5,000	20.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,654.00000	1,654,000	20.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		54.00000	48,000	16.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		702.00000	697,000	16.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		440.00000	432,000	14.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		88.00000	81,000	14.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,355.00000	1,354,000	17.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3.00000	3,000	17.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,352.00000	2,351,000	23.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		0.00000	0,000	23.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	35.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,448.00000	5,449,000	35.43	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	16.55	Call		0.00000	0,000	31.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,448.00000	4,449,000	31.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	27.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,448.00000	3,449,000	27.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		1.00000	1,000	23.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,449.00000	2,450,000	23.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		9.00000	8,000	19.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,457.00000	1,457,000	19.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		84.00000	76,000	15.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		532.00000	525,000	15.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		599.00000	593,000	15.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		47.00000	42,000	15.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,554.00000	1,552,000	19.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2.00000	1,000	19.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,552.00000	2,551,000	23.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		0.00000	0,000	23.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	36.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,748.00000	5,749,000	36.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	32.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,748.00000	4,749,000	32.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	28.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,748.00000	3,749,000	28.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		1.00000	1,000	24.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,749.00000	2,750,000	24.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		5.00000	4,000	20.51	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	13.85	Put		1,753.00000	1,753,000	20.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		43.00000	38,000	17.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		791.00000	787,000	17.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		369.00000	360,000	14.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		117.00000	109,000	14.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,256.00000	1,254,000	17.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		4.00000	3,000	17.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,252.00000	2,251,000	22.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		0.00000	0,000	22.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	37.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,848.00000	5,849,000	37.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	32.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,848.00000	4,849,000	32.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	28.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,848.00000	3,849,000	28.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		1.00000	1,000	24.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,849.00000	2,850,000	24.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		4.00000	3,000	20.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,852.00000	1,852,000	20.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		34.00000	30,000	17.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		882.00000	879,000	17.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		304.00000	294,000	14.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		152.00000	143,000	14.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,157.00000	1,155,000	16.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		5.00000	4,000	16.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,152.00000	2,151,000	22.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		0.00000	0,000	22.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	36.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,698.00000	5,699,000	36.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	32.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,698.00000	4,699,000	32.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	28.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,698.00000	3,699,000	28.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		1.00000	1,000	24.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,699.00000	2,700,000	24.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		5.00000	4,000	20.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,703.00000	1,703,000	20.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		48.00000	43,000	16.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		746.00000	742,000	16.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		403.00000	395,000	14.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		101.00000	94,000	14.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,306.00000	1,304,000	17.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		4.00000	3,000	17.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,302.00000	2,301,000	22.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		0.00000	0,000	22.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	36.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,598.00000	5,599,000	36.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	31.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,598.00000	4,599,000	31.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	27.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,598.00000	3,599,000	27.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		1.00000	1,000	23.73	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,599.00000	2,600,000	23.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		7.00000	6,000	19.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,605.00000	1,605,000	19.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		60.00000	54,000	16.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		658.00000	653,000	16.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		477.00000	470,000	14.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		75.00000	69,000	14.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,405.00000	1,403,000	18.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3.00000	2,000	18.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,402.00000	2,401,000	23.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		0.00000	0,000	23.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	35.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,498.00000	5,499,000	35.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	31.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,498.00000	4,499,000	31.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	27.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,498.00000	3,499,000	27.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		1.00000	1,000	23.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,499.00000	2,500,000	23.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		8.00000	7,000	19.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,506.00000	1,506,000	19.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		75.00000	68,000	16.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		573.00000	567,000	16.15	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	11.60	Call		557.00000	551,000	15.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		55.00000	50,000	15.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,504.00000	1,503,000	18.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		2.00000	2,000	18.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,502.00000	2,501,000	23.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		0.00000	0,000	23.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	35.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,398.00000	5,399,000	35.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	30.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,398.00000	4,399,000	30.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	26.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,398.00000	3,399,000	26.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	22.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,399.00000	2,400,000	22.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		94.00000	86,000	15.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		492.00000	485,000	15.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		641.00000	636,000	15.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		39.00000	35,000	15.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,604.00000	1,602,000	19.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2.00000	1,000	19.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,602.00000	2,601,000	23.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		0.00000	0,000	23.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		10.00000	8,000	19.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,408.00000	1,407,000	19.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	40.69	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	20.60	Put		8,498.00000	8,499,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	38.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,498.00000	6,499,000	38.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,502.00000	3,501,000	23.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	23.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,398.00000	8,399,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	38.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,398.00000	6,399,000	38.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,602.00000	3,601,000	22.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	22.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,448.00000	8,449,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	38.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,448.00000	6,449,000	38.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,552.00000	3,551,000	23.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	23.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,698.00000	8,699,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	38.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,698.00000	6,699,000	38.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,302.00000	3,301,000	23.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	23.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,798.00000	8,799,000	40.69	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	18.90	Call		0.00000	0,000	38.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,798.00000	6,799,000	38.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,202.00000	3,201,000	24.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	24.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,748.00000	8,749,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	38.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,748.00000	6,749,000	38.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,252.00000	3,251,000	24.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	24.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,848.00000	8,849,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	39.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,848.00000	6,849,000	39.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,152.00000	3,151,000	24.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	24.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		8,998.00000	8,999,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	39.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		6,998.00000	6,999,000	39.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	33.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		4,998.00000	4,999,000	33.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		1.00000	1,000	25.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		2,999.00000	3,000,000	25.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3,002.00000	3,001,000	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
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	24.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		9,048.00000	9,049,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	39.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,048.00000	7,049,000	39.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	33.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,048.00000	5,049,000	33.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		1.00000	1,000	25.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,049.00000	3,050,000	25.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		8,948.00000	8,949,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	39.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,948.00000	6,949,000	39.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	33.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,948.00000	4,949,000	33.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	25.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,949.00000	2,950,000	25.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,052.00000	3,051,000	24.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	24.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		8,248.00000	8,249,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	38.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		6,248.00000	6,249,000	38.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	30.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		4,248.00000	4,249,000	30.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		2.00000	2,000	22.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,250.00000	2,251,000	22.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		3,752.00000	3,751,000	22.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	22.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,152.00000	4,151,000	21.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	21.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,102.00000	3,101,000	24.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	24.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,102.00000	4,101,000	21.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	21.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,252.00000	4,251,000	21.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	21.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,052.00000	4,051,000	21.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	21.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,548.00000	8,549,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	38.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,548.00000	6,549,000	38.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,452.00000	3,451,000	23.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	23.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,952.00000	3,951,000	21.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	21.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		8,098.00000	8,099,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	37.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		6,098.00000	6,099,000	37.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	29.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,098.00000	4,099,000	29.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		2.00000	2,000	21.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,100.00000	2,101,000	21.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,902.00000	3,901,000	21.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	21.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,348.00000	8,349,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	38.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		6,348.00000	6,349,000	38.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	30.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,348.00000	4,349,000	30.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		2.00000	1,000	22.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,350.00000	2,350,000	22.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,652.00000	3,651,000	22.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	22.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,598.00000	8,599,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	38.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,598.00000	6,599,000	38.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,402.00000	3,401,000	23.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	23.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		8,298.00000	8,299,000	40.69	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	18.40	Call		0.00000	0,000	38.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,298.00000	6,299,000	38.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	30.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,298.00000	4,299,000	30.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		2.00000	1,000	22.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,300.00000	2,300,000	22.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,702.00000	3,701,000	22.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	22.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,648.00000	8,649,000	40.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	38.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,648.00000	6,649,000	38.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,352.00000	3,351,000	23.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	23.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.30230	12.30400		15.92	922,672.50	75	13,388.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,746.00000	9,748,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		1.00000	1,000	28.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,747.00000	7,749,000	28.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,046.00000	10,048,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		1.00000	1,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,047.00000	8,049,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,546.00000	9,548,000	28.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		1.00000	1,000	28.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,547.00000	7,549,000	28.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		5.00000	5,000	25.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,551.00000	5,553,000	25.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		34.00000	32,000	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,580.00000	3,580,000	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,396.00000	9,398,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		2.00000	1,000	27.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,398.00000	7,399,000	27.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		6.00000	6,000	25.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,402.00000	5,404,000	25.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		38.00000	36,000	24.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,434.00000	3,434,000	24.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		9,296.00000	9,298,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		2.00000	2,000	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,298.00000	7,300,000	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		163.00000	158,000	19.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,459.00000	1,456,000	19.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		359.00000	352,000	16.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		655.00000	650,000	16.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,732.00000	1,729,000	16.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		28.00000	27,000	16.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,711.00000	2,709,000	19.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		7.00000	7,000	19.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,096.00000	9,098,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		2.00000	2,000	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,098.00000	7,100,000	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,146.00000	9,148,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		2.00000	2,000	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,148.00000	7,150,000	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		408.00000	401,000	16.37	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		554.00000	549,000	16.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		978.00000	972,000	15.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		124.00000	120,000	15.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,876.00000	1,873,000	16.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		22.00000	21,000	16.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,860.00000	2,858,000	20.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		6.00000	6,000	20.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,596.00000	9,598,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		5.00000	5,000	25.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,601.00000	5,603,000	25.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		33.00000	31,000	24.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,629.00000	3,629,000	24.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,796.00000	9,798,000	28.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		1.00000	1,000	28.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,797.00000	7,799,000	28.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		4.00000	4,000	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,800.00000	5,802,000	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		9,946.00000	9,948,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		1.00000	1,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,947.00000	7,949,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		487.00000	479,000	15.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		433.00000	427,000	15.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,138.00000	1,133,000	14.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		84.00000	81,000	14.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,069.00000	2,067,000	17.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		15.00000	15,000	17.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		9,996.00000	9,998,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		1.00000	1,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		7,997.00000	7,999,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,095.00000	1,090,000	14.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		91.00000	88,000	14.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2,020.00000	2,018,000	16.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		16.00000	16,000	16.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,896.00000	9,898,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		1.00000	1,000	28.70	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	20.20	Put		7,897.00000	7,899,000	28.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		108.00000	105,000	21.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,004.00000	2,003,000	21.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		220.00000	215,000	18.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,116.00000	1,113,000	18.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		511.00000	503,000	15.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		407.00000	401,000	15.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,182.00000	1,177,000	15.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		78.00000	75,000	15.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,119.00000	2,116,000	17.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		15.00000	14,000	17.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,846.00000	9,848,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		4.00000	4,000	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,850.00000	5,852,000	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		28.00000	27,000	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,874.00000	3,875,000	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,696.00000	9,698,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		1.00000	1,000	28.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,697.00000	7,699,000	28.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,646.00000	9,648,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		1.00000	1,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,647.00000	7,649,000	28.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		5.00000	4,000	25.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,651.00000	5,652,000	25.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		32.00000	30,000	24.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,678.00000	3,678,000	24.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,496.00000	9,498,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		1.00000	1,000	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,497.00000	7,499,000	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		6.00000	5,000	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,502.00000	5,503,000	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		35.00000	33,000	24.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,531.00000	3,531,000	24.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		735.00000	728,000	15.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		231.00000	226,000	15.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,544.00000	1,541,000	15.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		40.00000	39,000	15.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,513.00000	2,511,000	18.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		9.00000	9,000	18.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,446.00000	9,448,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		1.00000	1,000	28.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,447.00000	7,449,000	28.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		9,346.00000	9,348,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		2.00000	1,000	27.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,348.00000	7,349,000	27.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		157.00000	153,000	19.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,503.00000	1,501,000	19.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		834.00000	827,000	15.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		180.00000	175,000	15.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1,685.00000	1,682,000	16.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		31.00000	30,000	16.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		9,246.00000	9,248,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		2.00000	2,000	27.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		7,248.00000	7,250,000	27.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		4.00000	4,000	25.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,750.00000	5,752,000	25.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		12.00000	11,000	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,758.00000	4,759,000	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		30.00000	28,000	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,776.00000	3,776,000	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		58.00000	56,000	23.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,804.00000	2,804,000	23.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		169.00000	164,000	19.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,415.00000	1,412,000	19.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		375.00000	368,000	16.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		621.00000	616,000	16.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		904.00000	898,000	15.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		150.00000	146,000	15.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,780.00000	1,777,000	16.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		26.00000	25,000	16.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,761.00000	2,759,000	19.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		7.00000	7,000	19.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		105.00000	102,000	21.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,051.00000	2,050,000	21.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		3.00000	3,000	26.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,299.00000	6,301,000	26.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		19.00000	18,000	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,315.00000	4,316,000	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		40.00000	38,000	24.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,336.00000	3,336,000	24.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		561.00000	554,000	15.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		357.00000	352,000	15.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,270.00000	1,266,000	15.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		66.00000	64,000	15.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		3.00000	3,000	26.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		6,199.00000	6,201,000	26.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		258.00000	252,000	18.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		954.00000	950,000	18.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		615.00000	608,000	15.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		311.00000	306,000	15.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,360.00000	1,356,000	15.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		56.00000	54,000	15.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,316.00000	2,313,000	18.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		12.00000	11,000	18.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		4.00000	3,000	25.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,900.00000	5,901,000	25.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		10.00000	10,000	25.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,906.00000	4,908,000	25.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		28.00000	26,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,924.00000	3,924,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		52.00000	50,000	23.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,948.00000	2,948,000	23.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		152.00000	147,000	20.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,548.00000	1,545,000	20.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		330.00000	323,000	17.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		726.00000	721,000	17.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		800.00000	793,000	15.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		196.00000	191,000	15.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,638.00000	1,635,000	16.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		34.00000	33,000	16.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,612.00000	2,610,000	19.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		8.00000	8,000	19.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		704.00000	696,000	15.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		250.00000	244,000	15.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,498.00000	1,494,000	15.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		44.00000	42,000	15.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,464.00000	2,462,000	18.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		10.00000	10,000	18.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		6.00000	6,000	25.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,352.00000	5,354,000	25.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		18.00000	17,000	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,364.00000	4,365,000	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		229.00000	223,000	18.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,075.00000	1,071,000	18.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		536.00000	528,000	15.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		382.00000	376,000	15.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,168.00000	2,165,000	17.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		14.00000	13,000	17.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		3.00000	3,000	26.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		6,249.00000	6,251,000	26.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		20.00000	19,000	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,266.00000	4,267,000	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		41.00000	39,000	24.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,287.00000	3,287,000	24.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		119.00000	116,000	21.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,865.00000	1,864,000	21.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		248.00000	242,000	18.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		994.00000	990,000	18.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		588.00000	581,000	15.65	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		334.00000	329,000	15.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,315.00000	1,311,000	15.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		61.00000	59,000	15.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,266.00000	2,264,000	17.92	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	10.05	Put		12.00000	12,000	17.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		3.00000	3,000	26.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		6,149.00000	6,151,000	26.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		8.00000	8,000	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,154.00000	5,156,000	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		22.00000	21,000	25.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,168.00000	4,169,000	25.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		44.00000	42,000	24.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,190.00000	3,190,000	24.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		269.00000	263,000	17.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		915.00000	911,000	17.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		644.00000	637,000	15.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		290.00000	285,000	15.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,406.00000	1,402,000	15.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		52.00000	50,000	15.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,365.00000	2,363,000	18.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		11.00000	11,000	18.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		280.00000	274,000	17.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		876.00000	872,000	17.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		673.00000	666,000	15.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		269.00000	264,000	15.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,414.00000	2,412,000	18.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		10.00000	10,000	18.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		3.00000	3,000	25.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,949.00000	5,951,000	25.93	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	17.25	Call		10.00000	9,000	25.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,956.00000	4,957,000	25.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		27.00000	25,000	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,973.00000	3,973,000	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		51.00000	48,000	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		2,997.00000	2,996,000	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		317.00000	310,000	17.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		763.00000	758,000	17.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		767.00000	760,000	15.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		213.00000	208,000	15.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,591.00000	1,588,000	15.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		37.00000	36,000	15.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,563.00000	2,561,000	19.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		9.00000	9,000	19.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		146.00000	142,000	20.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,592.00000	1,590,000	20.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		4.00000	4,000	25.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,700.00000	5,702,000	25.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		13.00000	12,000	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,709.00000	4,710,000	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		31.00000	29,000	25.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,727.00000	3,727,000	25.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		60.00000	58,000	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,756.00000	2,756,000	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		182.00000	177,000	19.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,328.00000	1,325,000	19.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		6.00000	5,000	25.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,452.00000	5,453,000	25.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		17.00000	15,000	25.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,463.00000	4,463,000	25.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		36.00000	34,000	24.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,482.00000	3,482,000	24.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		72.00000	70,000	22.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,518.00000	2,518,000	22.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		212.00000	206,000	18.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,158.00000	1,154,000	18.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		7.00000	7,000	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,253.00000	5,255,000	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,056.00000	1,050,000	14.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		102.00000	98,000	14.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,972.00000	1,970,000	16.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		18.00000	18,000	16.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,960.00000	2,958,000	20.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		6.00000	6,000	20.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		8.00000	8,000	25.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,104.00000	5,106,000	25.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		23.00000	22,000	25.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,119.00000	4,120,000	25.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		94.00000	91,000	22.06	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,190.00000	2,189,000	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	14/06/2010	Foreign Exchange Future	11.40	Call		1,016.00000	1,011,000	14.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		112.00000	109,000	14.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,924.00000	1,921,000	16.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		20.00000	19,000	16.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		21.00000	20,000	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,217.00000	4,218,000	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		43.00000	41,000	24.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,239.00000	3,239,000	24.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		87.00000	84,000	22.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,283.00000	2,282,000	22.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		175.00000	170,000	19.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,371.00000	1,368,000	19.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		391.00000	384,000	16.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		587.00000	582,000	16.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		941.00000	935,000	15.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		137.00000	133,000	15.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,828.00000	1,825,000	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		24.00000	23,000	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,811.00000	2,808,000	20.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		7.00000	6,000	20.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		1.00000	1,000	28.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,597.00000	7,599,000	28.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		3.00000	3,000	26.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,099.00000	6,101,000	26.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		14.00000	13,000	25.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,610.00000	4,611,000	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		46.00000	44,000	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,142.00000	3,142,000	23.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		132.00000	128,000	20.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,728.00000	1,726,000	20.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		426.00000	418,000	16.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		522.00000	516,000	16.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,452.00000	1,448,000	15.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		48.00000	46,000	15.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,910.00000	2,908,000	20.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		6.00000	6,000	20.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,404.00000	4,403,000	24.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	1,000	24.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		123.00000	120,000	20.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,819.00000	1,818,000	20.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		1.00000	1,000	28.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,847.00000	7,849,000	28.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		3.00000	2,000	26.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,349.00000	6,350,000	26.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		11.00000	10,000	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,857.00000	4,858,000	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		39.00000	37,000	24.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,385.00000	3,385,000	24.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		112.00000	108,000	21.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,958.00000	1,956,000	21.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		345.00000	337,000	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		691.00000	685,000	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,226.00000	1,221,000	15.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		72.00000	69,000	15.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,662.00000	2,660,000	19.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		8.00000	8,000	19.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,155.00000	4,153,000	24.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	1,000	24.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		1.00000	1,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		8,297.00000	8,299,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		2.00000	2,000	27.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,798.00000	6,800,000	27.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		7.00000	6,000	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,303.00000	5,304,000	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		29.00000	27,000	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,825.00000	3,825,000	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		81.00000	78,000	22.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,377.00000	2,376,000	22.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		238.00000	232,000	18.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,034.00000	1,030,000	18.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		869.00000	862,000	15.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		165.00000	160,000	15.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,217.00000	2,215,000	17.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		13.00000	13,000	17.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,706.00000	3,704,000	23.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2.00000	2,000	23.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		3.00000	3,000	25.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		5,999.00000	6,001,000	25.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		9.00000	9,000	25.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,005.00000	5,007,000	25.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		26.00000	24,000	25.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,022.00000	4,022,000	25.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		49.00000	47,000	23.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,045.00000	3,045,000	23.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		102.00000	99,000	21.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,098.00000	2,097,000	21.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		141.00000	137,000	20.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,637.00000	1,635,000	20.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		204.00000	198,000	18.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,200.00000	1,196,000	18.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		304.00000	297,000	17.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		800.00000	795,000	17.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		464.00000	456,000	15.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		460.00000	454,000	15.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		116.00000	112,000	21.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,912.00000	1,910,000	21.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		3.00000	3,000	26.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,049.00000	6,051,000	26.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		9.00000	8,000	25.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,055.00000	5,056,000	25.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		25.00000	23,000	25.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,071.00000	4,071,000	25.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		47.00000	45,000	23.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,093.00000	3,093,000	23.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		137.00000	132,000	20.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,683.00000	1,680,000	20.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		196.00000	191,000	19.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,242.00000	1,239,000	19.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		292.00000	285,000	17.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		838.00000	833,000	17.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		445.00000	437,000	16.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		491.00000	485,000	16.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		128.00000	124,000	20.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,774.00000	1,772,000	20.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		8.00000	7,000	25.81	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,204.00000	5,205,000	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		189.00000	184,000	19.19	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,285.00000	1,282,000	19.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		98.00000	95,000	21.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,144.00000	2,143,000	21.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		1.00000	1,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,497.00000	8,499,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		2.00000	2,000	26.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,498.00000	6,500,000	26.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		16.00000	15,000	25.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,512.00000	4,513,000	25.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		70.00000	67,000	22.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,566.00000	2,565,000	22.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,507.00000	3,505,000	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		3.00000	3,000	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		1.00000	1,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,397.00000	8,399,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		3.00000	2,000	26.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,399.00000	6,400,000	26.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		17.00000	16,000	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,413.00000	4,414,000	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		75.00000	72,000	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,471.00000	2,470,000	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,606.00000	3,605,000	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		2.00000	3,000	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		1.00000	1,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,447.00000	8,449,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		2.00000	2,000	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,448.00000	6,450,000	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,557.00000	3,555,000	23.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		3.00000	3,000	23.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		1.00000	1,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,697.00000	8,699,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		2.00000	2,000	26.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,698.00000	6,700,000	26.96	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	9.00	Call		3,308.00000	3,306,000	22.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		4.00000	4,000	22.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		1.00000	0,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,797.00000	8,798,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		12.00000	11,000	25.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,808.00000	4,809,000	25.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		56.00000	54,000	23.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,852.00000	2,852,000	23.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,208.00000	3,206,000	21.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		4.00000	4,000	21.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		1.00000	1,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,747.00000	8,749,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		2.00000	2,000	27.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,748.00000	6,750,000	27.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,258.00000	3,256,000	21.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		4.00000	4,000	21.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,846.00000	8,848,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		2.00000	2,000	27.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,848.00000	6,850,000	27.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		54.00000	52,000	23.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,900.00000	2,900,000	23.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,158.00000	3,156,000	21.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		4.00000	4,000	21.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	28.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		8,996.00000	8,998,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		2.00000	2,000	27.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		6,998.00000	7,000,000	27.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3,009.00000	3,007,000	20.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		5.00000	5,000	20.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,046.00000	9,048,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		2.00000	2,000	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,048.00000	7,050,000	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		8,946.00000	8,948,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		2.00000	2,000	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,948.00000	6,950,000	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,059.00000	3,057,000	21.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		5.00000	5,000	21.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		1.00000	1,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		8,247.00000	8,249,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		84.00000	81,000	22.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,330.00000	2,329,000	22.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,756.00000	3,754,000	23.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		2.00000	2,000	23.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,109.00000	3,107,000	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		5.00000	5,000	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,105.00000	4,103,000	24.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		1.00000	1,000	24.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,255.00000	4,253,000	24.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		1.00000	1,000	24.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,055.00000	4,053,000	24.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		1.00000	1,000	24.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		1.00000	1,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,547.00000	8,549,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		2.00000	2,000	26.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,548.00000	6,550,000	26.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		15.00000	14,000	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,561.00000	4,562,000	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		67.00000	65,000	22.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,613.00000	2,613,000	22.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,457.00000	3,455,000	22.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		3.00000	3,000	22.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		1.00000	1,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,347.00000	8,349,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		78.00000	75,000	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,424.00000	2,423,000	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,656.00000	3,654,000	23.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		2.00000	2,000	23.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,956.00000	3,954,000	24.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		2.00000	2,000	24.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		1.00000	1,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		8,097.00000	8,099,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,906.00000	3,904,000	24.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		2.00000	2,000	24.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		1.00000	1,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,597.00000	8,599,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		2.00000	2,000	26.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,598.00000	6,600,000	26.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		65.00000	62,000	23.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,661.00000	2,660,000	23.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,407.00000	3,405,000	22.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		3.00000	3,000	22.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		9,196.00000	9,198,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		2.00000	2,000	27.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,198.00000	7,200,000	27.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		1.00000	1,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,647.00000	8,649,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		2.00000	2,000	26.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,648.00000	6,650,000	26.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		13.00000	13,000	25.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,659.00000	4,661,000	25.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		63.00000	60,000	23.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,709.00000	2,708,000	23.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,357.00000	3,355,000	22.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		3.00000	3,000	22.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,896.00000	8,898,000	28.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		2.00000	2,000	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,898.00000	6,900,000	27.25	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			12.50360	12.50520		16.47	0.00	0	1,261.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		590.00000	549,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		815.00000	775,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		569.00000	529,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		844.00000	805,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		573.00000	532,000	16.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		748.00000	708,000	16.00	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future			0.08640	0.08660		21.96	0.00	0	1,364.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		694.00000	673,000	21.96	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		34.00000	33,000	21.96	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		154.00000	141,000	27.04	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		494.00000	501,000	27.04	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,663.00000	1,643,000	30.57	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		3.00000	3,000	30.57	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08790	0.08820		26.71	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		975.00000	950,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		155.00000	160,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		476.00000	459,000	27.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		656.00000	669,000	27.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,835.00000	1,805,000	22.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		15.00000	15,000	22.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			10.64950	10.64670		13.97	1,384,435.00	130	22,608.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	37.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		9,003.00000	9,001,000	37.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	36.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		7,003.00000	7,001,000	36.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	32.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		5,003.00000	5,001,000	32.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	25.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		3,003.00000	3,001,000	25.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		12.00000	10,000	17.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		1,015.00000	1,011,000	17.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		183.00000	178,000	13.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		186.00000	179,000	13.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,000.00000	1,003,000	15.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		3.00000	4,000	15.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		1,997.00000	2,000,000	18.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	1,000	18.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		2,997.00000	3,000,000	14.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		0.00000	1,000	14.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	37.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		9,253.00000	9,251,000	37.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	36.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		7,253.00000	7,251,000	36.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	37.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,353.00000	9,351,000	37.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	36.95	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	18.00	Put		7,353.00000	7,351,000	36.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	37.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		9,103.00000	9,101,000	37.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	36.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		7,103.00000	7,101,000	36.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		1.00000	1,000	20.69	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,954.00000	1,952,000	20.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	37.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,903.00000	8,901,000	37.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	36.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,903.00000	6,901,000	36.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	32.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,903.00000	4,901,000	32.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	25.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,903.00000	2,901,000	25.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		15.00000	14,000	17.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		918.00000	915,000	17.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		238.00000	234,000	14.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		141.00000	135,000	14.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,099.00000	1,101,000	15.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		2.00000	2,000	15.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,097.00000	2,100,000	18.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	1,000	18.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,097.00000	3,100,000	15.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		0.00000	1,000	15.30	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	19.40	Call		0.00000	0,000	37.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,753.00000	8,751,000	37.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	36.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,753.00000	6,751,000	36.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	31.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,753.00000	4,751,000	31.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	24.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,753.00000	2,751,000	24.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		24.00000	22,000	16.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		777.00000	773,000	16.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		335.00000	333,000	14.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		88.00000	84,000	14.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,248.00000	1,250,000	16.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1.00000	1,000	16.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,247.00000	2,250,000	17.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	1,000	17.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,247.00000	3,250,000	17.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		0.00000	1,000	17.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	37.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,803.00000	8,801,000	37.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	36.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,803.00000	6,801,000	36.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	32.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,803.00000	4,801,000	32.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	24.59	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	13.45	Put		2,803.00000	2,801,000	24.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		21.00000	19,000	16.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		824.00000	820,000	16.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		301.00000	298,000	14.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		104.00000	99,000	14.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,198.00000	1,201,000	16.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1.00000	2,000	16.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,197.00000	2,200,000	17.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	1,000	17.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,197.00000	3,200,000	16.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		0.00000	1,000	16.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	37.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		9,153.00000	9,151,000	37.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	36.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		7,153.00000	7,151,000	36.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	37.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,403.00000	9,401,000	37.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	37.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,403.00000	7,401,000	37.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	37.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,453.00000	9,451,000	37.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	37.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		7,453.00000	7,451,000	37.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	37.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,303.00000	9,301,000	37.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	36.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,303.00000	7,301,000	36.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	37.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		9,203.00000	9,201,000	37.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	36.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		7,203.00000	7,201,000	36.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	37.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		9,053.00000	9,051,000	37.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	36.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		7,053.00000	7,051,000	36.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	37.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,953.00000	8,951,000	37.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	36.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,953.00000	6,951,000	36.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	32.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,953.00000	4,951,000	32.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	25.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,953.00000	2,951,000	25.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		13.00000	12,000	17.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		966.00000	963,000	17.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		209.00000	205,000	14.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		162.00000	156,000	14.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,049.00000	1,052,000	15.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		2.00000	3,000	15.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,047.00000	2,050,000	18.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	1,000	18.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,047.00000	3,050,000	14.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		0.00000	1,000	14.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	37.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,853.00000	8,851,000	37.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	36.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,853.00000	6,851,000	36.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	37.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,703.00000	8,701,000	37.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	35.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,703.00000	6,701,000	35.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	31.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,703.00000	4,701,000	31.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	28.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,703.00000	3,701,000	28.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	24.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,703.00000	2,701,000	24.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		2.00000	1,000	19.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,705.00000	1,702,000	19.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		27.00000	25,000	16.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		730.00000	726,000	16.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		372.00000	370,000	14.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		75.00000	71,000	14.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,297.00000	1,300,000	16.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		0.00000	1,000	16.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,297.00000	2,300,000	17.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	1,000	17.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,297.00000	3,300,000	17.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		0.00000	1,000	17.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	32.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,853.00000	4,851,000	32.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	29.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,853.00000	3,851,000	29.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	24.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,853.00000	2,851,000	24.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		1.00000	1,000	20.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,854.00000	1,852,000	20.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		18.00000	16,000	16.90	0.00	0	10.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		871.00000	867,000	16.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		268.00000	265,000	14.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		121.00000	116,000	14.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,148.00000	1,151,000	16.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1.00000	2,000	16.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,147.00000	2,150,000	17.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	1,000	17.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,147.00000	3,150,000	15.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		0.00000	1,000	15.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	32.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		5,053.00000	5,051,000	32.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	30.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		4,053.00000	4,051,000	30.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	25.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		3,053.00000	3,051,000	25.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		1.00000	1,000	21.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		2,054.00000	2,052,000	21.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		10.00000	9,000	17.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		1,063.00000	1,060,000	17.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		162.00000	157,000	14.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		215.00000	208,000	14.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		951.00000	953,000	15.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		4.00000	4,000	15.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		1,947.00000	1,950,000	18.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	1,000	18.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		2,947.00000	2,950,000	14.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		0.00000	1,000	14.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	32.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		5,103.00000	5,101,000	32.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	30.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		4,103.00000	4,101,000	30.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	25.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		3,103.00000	3,101,000	25.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		1.00000	1,000	21.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		2,104.00000	2,102,000	21.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		9.00000	8,000	17.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		1,112.00000	1,109,000	17.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		143.00000	138,000	14.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		246.00000	239,000	14.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		903.00000	905,000	15.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		6.00000	6,000	15.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		1,897.00000	1,900,000	18.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	1,000	18.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		2,897.00000	2,900,000	14.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		0.00000	1,000	14.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	33.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		5,303.00000	5,301,000	33.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	30.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,303.00000	4,301,000	30.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	26.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,303.00000	3,301,000	26.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	22.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,303.00000	2,301,000	22.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		5.00000	4,000	18.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,308.00000	1,305,000	18.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		84.00000	80,000	15.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		387.00000	381,000	15.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		712.00000	713,000	15.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		15.00000	14,000	15.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1,697.00000	1,700,000	17.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	1,000	17.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,697.00000	2,700,000	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
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	1,000	15.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	33.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		5,353.00000	5,351,000	33.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	31.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,353.00000	4,351,000	31.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	27.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,353.00000	3,351,000	27.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	22.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,353.00000	2,351,000	22.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		4.00000	4,000	18.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,357.00000	1,355,000	18.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		73.00000	69,000	15.18	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		426.00000	420,000	15.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		666.00000	667,000	15.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		19.00000	18,000	15.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,647.00000	1,650,000	17.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	1,000	17.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,647.00000	2,650,000	15.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	1,000	15.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	33.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		5,203.00000	5,201,000	33.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	30.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		4,203.00000	4,201,000	30.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	26.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		3,203.00000	3,201,000	26.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		1.00000	0,000	21.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		2,204.00000	2,201,000	21.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		7.00000	6,000	18.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,210.00000	1,207,000	18.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		110.00000	105,000	14.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		313.00000	306,000	14.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		806.00000	808,000	15.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		9.00000	9,000	15.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		1,797.00000	1,800,000	17.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	1,000	17.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		2,797.00000	2,800,000	14.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	1,000	14.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	32.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		5,153.00000	5,151,000	32.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	30.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		4,153.00000	4,151,000	30.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	26.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		3,153.00000	3,151,000	26.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		1.00000	1,000	21.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		2,154.00000	2,152,000	21.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		8.00000	7,000	17.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		1,161.00000	1,158,000	17.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		125.00000	121,000	14.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		278.00000	272,000	14.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		854.00000	856,000	15.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		7.00000	7,000	15.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1,847.00000	1,850,000	18.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	1,000	18.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		2,847.00000	2,850,000	14.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		0.00000	1,000	14.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	33.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		5,253.00000	5,251,000	33.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	30.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		4,253.00000	4,251,000	30.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	26.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,253.00000	3,251,000	26.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		1.00000	0,000	22.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,254.00000	2,251,000	22.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		6.00000	5,000	18.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,259.00000	1,256,000	18.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		96.00000	92,000	14.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		349.00000	343,000	14.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		759.00000	760,000	15.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		12.00000	11,000	15.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1,747.00000	1,750,000	17.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	1,000	17.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		2,747.00000	2,750,000	15.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		0.00000	1,000	15.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	33.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,503.00000	5,501,000	33.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	31.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,503.00000	4,501,000	31.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	27.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,503.00000	3,501,000	27.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	23.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,503.00000	2,501,000	23.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		3.00000	2,000	19.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,506.00000	1,503,000	19.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		48.00000	45,000	15.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		551.00000	546,000	15.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		533.00000	532,000	14.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		36.00000	33,000	14.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,497.00000	1,500,000	17.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	1,000	17.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,497.00000	2,500,000	16.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	1,000	16.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	33.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,403.00000	5,401,000	33.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	31.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,403.00000	4,401,000	31.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	27.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,403.00000	3,401,000	27.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	22.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,403.00000	2,401,000	22.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		4.00000	3,000	18.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,407.00000	1,404,000	18.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		64.00000	60,000	15.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		467.00000	461,000	15.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		621.00000	621,000	14.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		24.00000	22,000	14.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,597.00000	1,600,000	17.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	1,000	17.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,597.00000	2,600,000	15.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	1,000	15.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	33.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,453.00000	5,451,000	33.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	31.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,453.00000	4,451,000	31.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	27.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,453.00000	3,451,000	27.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	22.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,453.00000	2,451,000	22.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		56.00000	52,000	15.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		509.00000	503,000	15.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		576.00000	576,000	14.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		29.00000	27,000	14.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,547.00000	1,550,000	17.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	1,000	17.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,547.00000	2,550,000	16.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		0.00000	1,000	16.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	33.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,553.00000	5,551,000	33.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	31.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,553.00000	4,551,000	31.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	28.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,553.00000	3,551,000	28.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	23.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,553.00000	2,551,000	23.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		3.00000	2,000	19.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,556.00000	1,553,000	19.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		42.00000	39,000	15.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		595.00000	590,000	15.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		490.00000	490,000	14.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		43.00000	41,000	14.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,447.00000	1,450,000	16.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	1,000	16.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,447.00000	2,450,000	16.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	1,000	16.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	33.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,603.00000	5,601,000	33.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	31.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,603.00000	4,601,000	31.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	28.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,603.00000	3,601,000	28.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	23.66	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	13.25	Put		2,603.00000	2,601,000	23.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		2.00000	2,000	19.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,605.00000	1,603,000	19.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		36.00000	34,000	16.04	0.00	0	2,700.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		639.00000	635,000	16.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		449.00000	448,000	14.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		52.00000	49,000	14.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,397.00000	1,400,000	16.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		0.00000	1,000	16.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		2,397.00000	2,400,000	16.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		0.00000	1,000	16.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		3.00000	3,000	18.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,456.00000	1,454,000	18.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	37.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,503.00000	8,501,000	37.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	35.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,503.00000	6,501,000	35.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,497.00000	3,500,000	20.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	1,000	20.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	37.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,653.00000	8,651,000	37.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	35.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,653.00000	6,651,000	35.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	31.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,653.00000	4,651,000	31.70	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	13.30	Call		0.00000	0,000	23.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,653.00000	2,651,000	23.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		32.00000	29,000	16.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		685.00000	680,000	16.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		410.00000	408,000	14.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		63.00000	59,000	14.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,347.00000	1,350,000	16.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		0.00000	1,000	16.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,347.00000	2,350,000	16.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		0.00000	1,000	16.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,347.00000	3,350,000	18.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		0.00000	1,000	18.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	37.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,603.00000	8,601,000	37.94	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		6,603.00000	6,601,000	35.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,397.00000	3,400,000	18.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		0.00000	1,000	18.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	37.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,453.00000	8,451,000	37.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	35.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,453.00000	6,451,000	35.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		3,547.00000	3,550,000	20.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	1,000	20.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	37.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,553.00000	8,551,000	37.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	35.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,553.00000	6,551,000	35.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,447.00000	3,450,000	19.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	1,000	19.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.83180	10.82930		15.26	10,831.80	1	12,958.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		112.00000	108,000	19.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,383.00000	1,376,000	19.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		134.00000	130,000	18.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,205.00000	1,198,000	18.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		122.00000	118,000	18.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,293.00000	1,286,000	18.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	28.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,471.00000	8,468,000	28.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		1.00000	1,000	26.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,472.00000	6,469,000	26.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		5.00000	3,000	22.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,476.00000	4,471,000	22.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		38.00000	33,000	21.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,509.00000	2,501,000	21.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		238.00000	235,000	16.66	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		709.00000	703,000	16.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		680.00000	682,000	14.42	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		151.00000	150,000	14.42	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,546.00000	1,549,000	15.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		17.00000	17,000	15.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,533.00000	2,535,000	19.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		4.00000	3,000	19.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,530.00000	3,532,000	22.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		1.00000	0,000	22.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	28.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,771.00000	8,768,000	28.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		1.00000	1,000	26.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,772.00000	6,769,000	26.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		4.00000	2,000	23.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,775.00000	4,770,000	23.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		28.00000	22,000	21.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,799.00000	2,790,000	21.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		177.00000	173,000	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		948.00000	941,000	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		497.00000	498,000	14.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		268.00000	266,000	14.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,258.00000	1,262,000	14.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		29.00000	30,000	14.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,234.00000	2,237,000	18.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		5.00000	5,000	18.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,230.00000	3,233,000	21.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		1.00000	1,000	21.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	28.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,871.00000	8,868,000	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	17.70	Call		1.00000	1,000	27.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,872.00000	6,869,000	27.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		3.00000	2,000	23.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,874.00000	4,870,000	23.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		25.00000	19,000	21.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,896.00000	2,887,000	21.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		161.00000	157,000	17.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,032.00000	1,025,000	17.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		445.00000	446,000	15.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		316.00000	314,000	15.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,164.00000	1,168,000	14.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		35.00000	36,000	14.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,135.00000	2,138,000	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		6.00000	6,000	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,131.00000	3,133,000	21.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		2.00000	1,000	21.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	28.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,521.00000	8,518,000	28.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		1.00000	1,000	26.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,522.00000	6,519,000	26.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		5.00000	3,000	23.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,526.00000	4,521,000	23.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		36.00000	31,000	21.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,557.00000	2,549,000	21.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		226.00000	223,000	16.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		747.00000	741,000	16.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		647.00000	648,000	14.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		168.00000	166,000	14.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,498.00000	1,501,000	15.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		19.00000	19,000	15.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,483.00000	2,485,000	19.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		4.00000	3,000	19.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		3,480.00000	3,482,000	22.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		1.00000	0,000	22.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	28.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,571.00000	8,568,000	28.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		1.00000	1,000	26.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,572.00000	6,569,000	26.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		4.00000	3,000	23.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,575.00000	4,571,000	23.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		34.00000	29,000	21.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,605.00000	2,597,000	21.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		215.00000	212,000	16.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		786.00000	780,000	16.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		615.00000	616,000	14.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		186.00000	184,000	14.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,449.00000	1,452,000	15.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		20.00000	20,000	15.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,433.00000	2,435,000	18.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		4.00000	3,000	18.85	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	7.40	Call		3,430.00000	3,432,000	22.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		1.00000	0,000	22.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	28.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,721.00000	8,718,000	28.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		1.00000	1,000	26.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,722.00000	6,719,000	26.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		4.00000	2,000	23.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,725.00000	4,720,000	23.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		29.00000	24,000	21.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,750.00000	2,742,000	21.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		186.00000	182,000	17.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		907.00000	900,000	17.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		525.00000	526,000	14.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		246.00000	244,000	14.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,306.00000	1,309,000	14.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		27.00000	27,000	14.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,284.00000	2,286,000	18.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		5.00000	4,000	18.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,280.00000	3,283,000	22.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		1.00000	1,000	22.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	28.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,621.00000	8,618,000	28.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		1.00000	1,000	26.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,622.00000	6,619,000	26.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		4.00000	2,000	23.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,625.00000	4,620,000	23.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		32.00000	27,000	21.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,653.00000	2,645,000	21.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		205.00000	201,000	17.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		826.00000	819,000	17.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		584.00000	585,000	14.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		205.00000	203,000	14.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,401.00000	1,405,000	15.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		22.00000	23,000	15.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2,383.00000	2,386,000	18.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		4.00000	4,000	18.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,380.00000	3,383,000	22.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		1.00000	1,000	22.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	28.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,671.00000	8,668,000	28.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		1.00000	1,000	26.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,672.00000	6,669,000	26.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		4.00000	2,000	23.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,675.00000	4,670,000	23.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		31.00000	25,000	21.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,702.00000	2,693,000	21.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		195.00000	191,000	17.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		866.00000	859,000	17.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		554.00000	555,000	14.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		225.00000	223,000	14.73	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	9.50	Call		1,353.00000	1,357,000	14.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		24.00000	25,000	14.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,334.00000	2,336,000	18.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		5.00000	4,000	18.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,330.00000	3,333,000	22.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		1.00000	1,000	22.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	28.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,021.00000	9,018,000	28.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	27.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,022.00000	7,019,000	27.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		3.00000	2,000	23.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,024.00000	5,020,000	23.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		21.00000	16,000	21.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,042.00000	3,034,000	21.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		140.00000	136,000	18.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,161.00000	1,154,000	18.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		378.00000	376,000	15.26	10,904.00	29	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		399.00000	394,000	15.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,027.00000	1,029,000	13.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		48.00000	47,000	13.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,987.00000	1,989,000	16.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		8.00000	7,000	16.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,981.00000	2,983,000	21.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		2.00000	1,000	21.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	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	19.80	Put		8,971.00000	8,968,000	28.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		1.00000	1,000	27.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,972.00000	6,969,000	27.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		3.00000	2,000	23.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,974.00000	4,970,000	23.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		22.00000	17,000	21.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,993.00000	2,985,000	21.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		147.00000	143,000	18.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,118.00000	1,111,000	18.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		398.00000	398,000	15.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		369.00000	366,000	15.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,070.00000	1,075,000	13.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		41.00000	43,000	13.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,036.00000	2,039,000	17.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		7.00000	7,000	17.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,031.00000	3,033,000	21.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		2.00000	1,000	21.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	28.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,071.00000	9,068,000	28.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		1.00000	0,000	27.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,072.00000	7,068,000	27.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		3.00000	2,000	24.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,074.00000	5,070,000	24.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		20.00000	15,000	21.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,091.00000	3,083,000	21.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		358.00000	356,000	15.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		429.00000	424,000	15.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		985.00000	987,000	13.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		56.00000	55,000	13.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,938.00000	1,940,000	16.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		9.00000	8,000	16.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,931.00000	2,934,000	20.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		2.00000	2,000	20.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	28.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,121.00000	9,118,000	28.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		1.00000	0,000	27.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,122.00000	7,118,000	27.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		2.00000	2,000	24.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,123.00000	5,120,000	24.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		19.00000	14,000	21.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,140.00000	3,132,000	21.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		128.00000	124,000	18.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,249.00000	1,242,000	18.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		340.00000	338,000	15.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		461.00000	456,000	15.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		943.00000	946,000	13.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		64.00000	64,000	13.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,888.00000	1,891,000	16.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		9.00000	9,000	16.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,881.00000	2,884,000	20.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		2.00000	2,000	20.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	28.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,921.00000	8,918,000	28.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		1.00000	1,000	27.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,922.00000	6,919,000	27.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		3.00000	2,000	23.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,924.00000	4,920,000	23.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		24.00000	18,000	21.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,945.00000	2,936,000	21.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		154.00000	150,000	18.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,075.00000	1,068,000	18.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		421.00000	421,000	15.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		342.00000	339,000	15.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,117.00000	1,121,000	14.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		38.00000	39,000	14.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,086.00000	2,088,000	17.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		7.00000	6,000	17.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,081.00000	3,083,000	21.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		2.00000	1,000	21.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	28.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,171.00000	9,168,000	28.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	27.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,171.00000	7,168,000	27.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		2.00000	2,000	24.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,173.00000	5,170,000	24.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		18.00000	13,000	21.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,189.00000	3,181,000	21.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		323.00000	321,000	15.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		494.00000	489,000	15.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		903.00000	905,000	13.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		74.00000	73,000	13.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,839.00000	1,842,000	16.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		10.00000	10,000	16.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,831.00000	2,834,000	20.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		2.00000	2,000	20.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	28.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,321.00000	9,318,000	28.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	27.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,321.00000	7,318,000	27.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		2.00000	1,000	24.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,323.00000	5,319,000	24.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		16.00000	11,000	21.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,337.00000	3,329,000	21.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		108.00000	103,000	19.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,429.00000	1,421,000	19.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		277.00000	274,000	16.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		598.00000	592,000	16.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		787.00000	789,000	14.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		108.00000	107,000	14.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,692.00000	1,695,000	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
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		13.00000	13,000	16.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,682.00000	2,684,000	19.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		3.00000	2,000	19.90	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			11.00780	11.00670		15.67	0.00	0	500.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		335.00000	331,000	17.41	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		993.00000	988,000	17.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.18330	11.18320		16.03	0.00	0	155.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		16.00000	16,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,033.00000	9,033,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		38.00000	37,000	27.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,055.00000	7,054,000	27.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		76.00000	75,000	25.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,093.00000	5,092,000	25.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		156.00000	154,000	22.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,173.00000	3,171,000	22.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		378.00000	374,000	18.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,395.00000	1,391,000	18.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		651.00000	647,000	16.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		668.00000	664,000	16.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,186.00000	1,183,000	14.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		203.00000	200,000	14.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,027.00000	2,026,000	14.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		44.00000	43,000	14.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,999.00000	2,999,000	17.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		16.00000	16,000	17.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		408.00000	404,000	17.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,275.00000	1,271,000	17.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		16.00000	15,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,083.00000	9,082,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		38.00000	37,000	27.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,105.00000	7,104,000	27.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		75.00000	74,000	25.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,142.00000	5,141,000	25.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		153.00000	151,000	22.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,220.00000	3,218,000	22.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		368.00000	365,000	18.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,435.00000	1,432,000	18.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		632.00000	628,000	16.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		699.00000	695,000	16.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,152.00000	1,149,000	14.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		219.00000	216,000	14.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,981.00000	1,980,000	14.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		48.00000	47,000	14.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,950.00000	2,950,000	17.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		17.00000	17,000	17.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		11.00000	10,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,778.00000	9,777,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		30.00000	29,000	28.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,797.00000	7,796,000	28.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		60.00000	59,000	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	13/12/2010	Foreign Exchange Future	16.95	Put		5,827.00000	5,826,000	26.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		119.00000	118,000	23.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,886.00000	3,885,000	23.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		266.00000	263,000	19.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,033.00000	2,030,000	19.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		430.00000	426,000	17.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,197.00000	1,193,000	17.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		758.00000	754,000	15.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		525.00000	521,000	15.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1,379.00000	1,376,000	14.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		146.00000	143,000	14.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,267.00000	2,267,000	15.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		34.00000	34,000	15.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		12.00000	11,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,679.00000	9,678,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		31.00000	30,000	28.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,698.00000	7,697,000	28.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		62.00000	61,000	26.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,729.00000	5,728,000	26.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		123.00000	122,000	23.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,790.00000	3,789,000	23.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		278.00000	274,000	19.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,945.00000	1,941,000	19.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		453.00000	449,000	17.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,120.00000	1,116,000	17.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		806.00000	802,000	15.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		473.00000	469,000	15.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,460.00000	1,457,000	14.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		127.00000	124,000	14.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,364.00000	2,363,000	15.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		31.00000	30,000	15.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		18.00000	17,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,835.00000	8,834,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		41.00000	40,000	27.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,858.00000	6,857,000	27.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		82.00000	80,000	25.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,899.00000	4,897,000	25.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		169.00000	167,000	21.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		2,986.00000	2,984,000	21.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		419.00000	415,000	17.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,236.00000	1,232,000	17.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		735.00000	731,000	15.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		552.00000	548,000	15.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,339.00000	1,337,000	14.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		156.00000	154,000	14.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,219.00000	2,218,000	15.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		36.00000	35,000	15.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,197.00000	3,196,000	18.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		14.00000	13,000	18.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		17.00000	16,000	28.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,934.00000	8,933,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		40.00000	39,000	27.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,957.00000	6,956,000	27.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		79.00000	78,000	25.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		4,996.00000	4,995,000	25.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		162.00000	160,000	22.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,079.00000	3,077,000	22.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		398.00000	394,000	18.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,315.00000	1,311,000	18.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		692.00000	688,000	15.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		609.00000	605,000	15.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,262.00000	1,259,000	14.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		179.00000	176,000	14.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,123.00000	2,122,000	14.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		40.00000	39,000	14.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,098.00000	3,098,000	17.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		15.00000	15,000	17.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		15.00000	14,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,232.00000	9,231,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		36.00000	35,000	27.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,253.00000	7,252,000	27.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		71.00000	70,000	25.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,288.00000	5,287,000	25.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		145.00000	143,000	22.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,362.00000	3,360,000	22.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		342.00000	339,000	18.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,559.00000	1,556,000	18.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		581.00000	576,000	16.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		798.00000	793,000	16.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,056.00000	1,052,000	14.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		273.00000	269,000	14.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,846.00000	1,844,000	14.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		63.00000	61,000	14.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,803.00000	2,802,000	16.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		20.00000	19,000	16.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		13.00000	13,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,380.00000	9,380,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		34.00000	33,000	27.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,401.00000	7,400,000	27.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		68.00000	67,000	25.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,435.00000	5,434,000	25.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		137.00000	135,000	22.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,504.00000	3,502,000	22.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		318.00000	315,000	19.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,685.00000	1,682,000	19.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		534.00000	530,000	16.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		901.00000	897,000	16.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		966.00000	962,000	14.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		333.00000	329,000	14.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,713.00000	1,712,000	14.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		80.00000	79,000	14.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,656.00000	2,656,000	16.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		23.00000	23,000	16.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		19.00000	19,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,686.00000	8,686,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		44.00000	43,000	27.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,711.00000	6,710,000	27.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		86.00000	85,000	25.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,753.00000	4,752,000	25.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		180.00000	177,000	21.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,847.00000	2,844,000	21.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,345.00000	3,345,000	18.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		12.00000	12,000	18.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		19.00000	18,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,736.00000	8,735,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		43.00000	42,000	27.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,760.00000	6,759,000	27.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		85.00000	83,000	25.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,802.00000	4,800,000	25.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		176.00000	174,000	21.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,893.00000	2,891,000	21.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		441.00000	437,000	17.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,158.00000	1,154,000	17.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		782.00000	778,000	15.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		499.00000	495,000	15.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,419.00000	1,417,000	14.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		136.00000	134,000	14.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,316.00000	2,315,000	15.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		33.00000	32,000	15.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,295.00000	3,295,000	18.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		12.00000	12,000	18.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		18.00000	18,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,785.00000	8,785,000	28.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		42.00000	41,000	27.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,809.00000	6,808,000	27.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		83.00000	82,000	25.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,850.00000	4,849,000	25.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		173.00000	170,000	21.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,940.00000	2,937,000	21.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,246.00000	3,246,000	18.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		13.00000	13,000	18.39	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			330.52100	330.95400			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			306.09700	306.56800			0.00	0	1,259.00
ALBI	On	05/08/2010	Index Future			306.27200	306.75000			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.76270	6.74600		16.47	0.00	0	14,836.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	52.43	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		8,054.00000	8,037,000	52.43	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	48.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Put		6,054.00000	6,037,000	48.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	43.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Put		4,054.00000	4,037,000	43.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	29.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Put		2,054.00000	2,037,000	29.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Call		948.00000	964,000	21.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Put		2.00000	1,000	21.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		1,946.00000	1,963,000	28.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	28.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		2,946.00000	2,963,000	23.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	23.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		3,946.00000	3,963,000	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	52.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		8,154.00000	8,137,000	52.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	48.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,154.00000	6,137,000	48.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	43.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,154.00000	4,137,000	43.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	29.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,154.00000	2,137,000	29.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		849.00000	865,000	21.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		3.00000	2,000	21.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,846.00000	1,863,000	27.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	27.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,846.00000	2,863,000	23.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	23.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,846.00000	3,863,000	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	52.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,204.00000	8,187,000	52.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	48.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,204.00000	6,187,000	48.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	43.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,204.00000	4,187,000	43.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	30.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,204.00000	2,187,000	30.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		800.00000	816,000	20.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		4.00000	3,000	20.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,796.00000	1,813,000	27.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	27.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,796.00000	2,813,000	23.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	23.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,796.00000	3,813,000	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	52.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		8,104.00000	8,087,000	52.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	48.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		6,104.00000	6,087,000	48.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	43.59	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	10.85	Put		4,104.00000	4,087,000	43.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	29.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		2,104.00000	2,087,000	29.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		898.00000	914,000	21.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		2.00000	1,000	21.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		1,896.00000	1,913,000	28.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	28.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		2,896.00000	2,913,000	23.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	23.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		3,896.00000	3,913,000	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	52.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		8,004.00000	7,987,000	52.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	48.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		6,004.00000	5,987,000	48.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	43.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		4,004.00000	3,987,000	43.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	28.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		2,004.00000	1,987,000	28.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		997.00000	1,014,000	22.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		1.00000	1,000	22.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		1,996.00000	2,013,000	28.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	28.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		2,996.00000	3,013,000	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	22.76	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		3,996.00000	4,013,000	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	51.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,704.00000	7,687,000	51.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	47.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,704.00000	5,687,000	47.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	41.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,704.00000	3,687,000	41.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		1.00000	1,000	27.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,705.00000	1,688,000	27.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,296.00000	1,313,000	24.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	24.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,296.00000	2,313,000	27.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	27.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,296.00000	3,313,000	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,296.00000	4,313,000	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	52.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,904.00000	7,887,000	52.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	47.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,904.00000	5,887,000	47.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	42.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,904.00000	3,887,000	42.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		0.00000	0,000	28.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,904.00000	1,887,000	28.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,097.00000	1,113,000	22.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		1.00000	0,000	22.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,096.00000	2,113,000	28.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	28.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,096.00000	3,113,000	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,096.00000	4,113,000	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	52.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,954.00000	7,937,000	52.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	48.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,954.00000	5,937,000	48.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	42.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,954.00000	3,937,000	42.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		0.00000	0,000	28.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,954.00000	1,937,000	28.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,047.00000	1,063,000	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		1.00000	0,000	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,046.00000	2,063,000	28.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	28.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,046.00000	3,063,000	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,046.00000	4,063,000	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	22.76	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.60	Call		0.00000	0,000	52.11	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.60	Put		7,854.00000	7,837,000	52.11	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.60	Call		0.00000	0,000	47.86	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.60	Put		5,854.00000	5,837,000	47.86	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.60	Call		0.00000	0,000	42.26	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.60	Put		3,854.00000	3,837,000	42.26	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.60	Call		0.00000	0,000	27.94	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.60	Put		1,854.00000	1,837,000	27.94	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.60	Call		1,146.00000	1,163,000	23.06	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.60	Put		0.00000	0,000	23.06	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.60	Call		2,146.00000	2,163,000	27.90	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.60	Put		0.00000	0,000	27.90	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.60	Call		3,146.00000	3,163,000	22.76	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.60	Put		0.00000	0,000	22.76	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.60	Call		4,146.00000	4,163,000	22.76	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	22.76	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	52.01	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.55	Put		7,804.00000	7,787,000	52.01	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	47.74	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.55	Put		5,804.00000	5,787,000	47.74	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.55	Call		0.00000	0,000	41.90	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.55	Put		3,804.00000	3,787,000	41.90	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.55	Call		0.00000	0,000	27.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.55	Put		1,804.00000	1,787,000	27.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.55	Call		1,196.00000	1,213,000	23.39	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	23.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,196.00000	2,213,000	27.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	27.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,196.00000	3,213,000	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,196.00000	4,213,000	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	51.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,754.00000	7,737,000	51.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	47.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,754.00000	5,737,000	47.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	41.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,754.00000	3,737,000	41.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		1.00000	1,000	27.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,755.00000	1,738,000	27.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,246.00000	1,263,000	23.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	23.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,246.00000	2,263,000	27.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	27.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,246.00000	3,263,000	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,246.00000	4,263,000	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	51.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,654.00000	7,637,000	51.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	47.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,654.00000	5,637,000	47.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	40.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,654.00000	3,637,000	40.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		1.00000	1,000	26.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,655.00000	1,638,000	26.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,346.00000	1,363,000	24.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	24.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,346.00000	2,363,000	26.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	26.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,346.00000	3,363,000	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,346.00000	4,363,000	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		654.00000	670,000	20.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		8.00000	7,000	20.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		751.00000	767,000	20.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		5.00000	4,000	20.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		702.00000	718,000	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		6.00000	5,000	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		68.00000	71,000	17.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		272.00000	258,000	17.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		97.00000	100,000	17.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		201.00000	187,000	17.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		135.00000	140,000	16.47	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.75	Put		139.00000	127,000	16.47	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.55	Call		262.00000	272,000	17.58	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.55	Put		66.00000	59,000	17.58	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.45	Call		339.00000	351,000	18.14	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.45	Put		43.00000	38,000	18.14	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.35	Call		424.00000	437,000	18.70	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.35	Put		28.00000	24,000	18.70	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.25	Call		513.00000	528,000	19.25	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.25	Put		17.00000	15,000	19.25	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.15	Call		606.00000	622,000	19.81	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.15	Put		10.00000	9,000	19.81	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.20	Call		559.00000	574,000	19.53	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.20	Put		13.00000	11,000	19.53	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.10	Call		40.00000	41,000	18.64	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.10	Put		394.00000	378,000	18.64	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.00	Call		57.00000	59,000	18.02	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.00	Put		311.00000	296,000	18.02	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.90	Call		81.00000	84,000	17.40	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.90	Put		235.00000	221,000	17.40	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.80	Call		114.00000	119,000	16.78	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.80	Put		168.00000	156,000	16.78	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.70	Call		162.00000	169,000	16.75	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.70	Put		116.00000	106,000	16.75	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.60	Call		226.00000	235,000	17.30	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.60	Put		80.00000	72,000	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
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		300.00000	310,000	17.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		54.00000	47,000	17.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		381.00000	393,000	18.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		35.00000	30,000	18.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		468.00000	482,000	18.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		22.00000	19,000	18.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		193.00000	201,000	17.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		97.00000	88,000	17.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	52.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,354.00000	8,337,000	52.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	48.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,354.00000	6,337,000	48.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	44.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,354.00000	4,337,000	44.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	31.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,354.00000	2,337,000	31.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,646.00000	1,663,000	26.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	26.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,646.00000	2,663,000	24.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	24.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,646.00000	3,663,000	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	52.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,304.00000	8,287,000	52.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	48.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,304.00000	6,287,000	48.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	44.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,304.00000	4,287,000	44.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	31.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,304.00000	2,287,000	31.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		48.00000	49,000	18.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		352.00000	336,000	18.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,696.00000	1,713,000	26.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	26.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,696.00000	2,713,000	24.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	24.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,696.00000	3,713,000	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	52.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,254.00000	8,237,000	52.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	48.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,254.00000	6,237,000	48.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	43.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,254.00000	4,237,000	43.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	30.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,254.00000	2,237,000	30.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,746.00000	1,763,000	27.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	27.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,746.00000	2,763,000	24.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	24.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,746.00000	3,763,000	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	52.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,404.00000	8,387,000	52.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	49.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,404.00000	6,387,000	49.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	44.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,404.00000	4,387,000	44.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	31.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,404.00000	2,387,000	31.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		34.00000	34,000	18.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		438.00000	421,000	18.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,596.00000	1,613,000	26.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	26.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,596.00000	2,613,000	25.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	25.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,596.00000	3,613,000	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	52.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,504.00000	8,487,000	52.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	49.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,504.00000	6,487,000	49.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	44.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,504.00000	4,487,000	44.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	32.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,504.00000	2,487,000	32.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		24.00000	24,000	19.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		528.00000	511,000	19.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,496.00000	1,513,000	25.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	25.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,496.00000	2,513,000	25.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	25.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,496.00000	3,513,000	22.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	22.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.81310	6.79680		16.82	0.00	0	426.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	37.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,803.00000	7,787,000	37.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	32.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,803.00000	5,787,000	32.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		1.00000	1,000	28.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,804.00000	3,788,000	28.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		25.00000	26,000	24.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,828.00000	1,813,000	24.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		372.00000	381,000	16.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		175.00000	168,000	16.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,204.00000	1,220,000	17.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		7.00000	7,000	17.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,198.00000	2,214,000	24.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	1,000	24.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,197.00000	3,213,000	26.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	26.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,197.00000	4,213,000	21.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	21.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	37.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,753.00000	7,737,000	37.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	32.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,753.00000	5,737,000	32.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		2.00000	2,000	27.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,755.00000	3,739,000	27.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		27.00000	27,000	24.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,780.00000	1,764,000	24.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		402.00000	412,000	16.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		155.00000	149,000	16.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,254.00000	1,270,000	18.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		7.00000	7,000	18.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,247.00000	2,264,000	24.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	1,000	24.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,247.00000	3,263,000	26.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	26.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,247.00000	4,263,000	21.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	21.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	37.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,703.00000	7,687,000	37.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	32.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,703.00000	5,687,000	32.20	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		2.00000	2,000	27.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,705.00000	3,689,000	27.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		28.00000	29,000	24.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,731.00000	1,716,000	24.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		434.00000	444,000	16.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		137.00000	131,000	16.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,303.00000	1,319,000	18.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		6.00000	6,000	18.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,297.00000	2,314,000	24.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		0.00000	1,000	24.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,297.00000	3,313,000	26.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		0.00000	0,000	26.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,297.00000	4,313,000	21.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		0.00000	0,000	21.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		316.00000	324,000	16.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		219.00000	211,000	16.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	38.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		8,053.00000	8,037,000	38.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	33.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		6,053.00000	6,037,000	33.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		1.00000	1,000	28.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		4,054.00000	4,038,000	28.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		20.00000	20,000	25.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		2,073.00000	2,057,000	25.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		246.00000	253,000	17.05	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	6.85	Put		299.00000	290,000	17.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		961.00000	977,000	16.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		14.00000	14,000	16.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		1,948.00000	1,965,000	23.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		1.00000	2,000	23.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		2,947.00000	2,963,000	27.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	27.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Call		3,947.00000	3,963,000	21.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	21.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	38.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Put		7,953.00000	7,937,000	38.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	32.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Put		5,953.00000	5,937,000	32.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Call		1.00000	1,000	28.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Put		3,954.00000	3,938,000	28.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Call		22.00000	23,000	25.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Put		1,975.00000	1,960,000	25.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Call		290.00000	297,000	16.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Put		243.00000	234,000	16.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Call		1,057.00000	1,073,000	16.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Put		10.00000	10,000	16.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Call		2,048.00000	2,064,000	23.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Put		1.00000	1,000	23.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Call		3,047.00000	3,063,000	27.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	27.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Call		4,047.00000	4,063,000	21.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	21.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	38.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Put		8,103.00000	8,087,000	38.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	33.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Put		6,103.00000	6,087,000	33.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Call		1.00000	1,000	28.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Put		4,104.00000	4,088,000	28.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		18.00000	18,000	26.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		2,121.00000	2,105,000	26.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		228.00000	234,000	17.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		331.00000	321,000	17.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		915.00000	931,000	16.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		18.00000	18,000	16.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		1,899.00000	1,915,000	22.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		2.00000	2,000	22.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		2,897.00000	2,913,000	27.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	27.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		3,897.00000	3,913,000	21.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	21.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	38.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Put		8,003.00000	7,987,000	38.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	32.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		6,003.00000	5,987,000	32.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		1.00000	1,000	28.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		4,004.00000	3,988,000	28.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		21.00000	22,000	25.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		2,024.00000	2,009,000	25.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		266.00000	273,000	16.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		269.00000	260,000	16.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		1,008.00000	1,024,000	16.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		11.00000	11,000	16.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		1,998.00000	2,014,000	23.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		1.00000	1,000	23.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		2,997.00000	3,013,000	28.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	28.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		3,997.00000	4,013,000	21.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	21.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	37.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,853.00000	7,837,000	37.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	32.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,853.00000	5,837,000	32.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		1.00000	1,000	28.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,854.00000	3,838,000	28.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		24.00000	25,000	25.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,877.00000	1,862,000	25.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		343.00000	352,000	16.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		196.00000	189,000	16.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,155.00000	1,171,000	17.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		8.00000	8,000	17.42	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,148.00000	2,164,000	24.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		1.00000	1,000	24.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,147.00000	3,163,000	27.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	27.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,147.00000	4,163,000	21.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	21.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	38.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,353.00000	8,337,000	38.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	33.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,353.00000	6,337,000	33.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		1.00000	1,000	29.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,354.00000	4,338,000	29.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		12.00000	13,000	26.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,365.00000	2,350,000	26.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		156.00000	160,000	18.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		509.00000	497,000	18.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		695.00000	709,000	16.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		48.00000	46,000	16.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,650.00000	1,666,000	21.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		3.00000	3,000	21.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,647.00000	2,663,000	26.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	26.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,647.00000	3,663,000	23.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	23.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	38.28	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,303.00000	8,287,000	38.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	33.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,303.00000	6,287,000	33.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		1.00000	1,000	28.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,304.00000	4,288,000	28.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		13.00000	14,000	26.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,316.00000	2,301,000	26.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		168.00000	172,000	18.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		471.00000	459,000	18.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		737.00000	751,000	16.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		40.00000	38,000	16.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,699.00000	1,716,000	21.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		2.00000	3,000	21.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,697.00000	2,713,000	26.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	26.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,697.00000	3,713,000	23.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	23.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	38.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,203.00000	8,187,000	38.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	33.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,203.00000	6,187,000	33.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		1.00000	1,000	28.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,204.00000	4,188,000	28.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		16.00000	16,000	26.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,219.00000	2,203,000	26.13	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		196.00000	201,000	17.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		399.00000	388,000	17.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		824.00000	839,000	16.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		27.00000	26,000	16.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,799.00000	1,815,000	22.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		2.00000	2,000	22.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,797.00000	2,813,000	27.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	0,000	27.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,797.00000	3,813,000	22.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	22.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	38.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,153.00000	8,137,000	38.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	33.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,153.00000	6,137,000	33.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		1.00000	1,000	28.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,154.00000	4,138,000	28.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		17.00000	17,000	26.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,170.00000	2,154,000	26.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		211.00000	217,000	17.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		364.00000	354,000	17.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		869.00000	885,000	16.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		22.00000	22,000	16.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,849.00000	1,865,000	22.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		2.00000	2,000	22.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,847.00000	2,863,000	27.47	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	0,000	27.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,847.00000	3,863,000	22.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	22.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	38.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,403.00000	8,387,000	38.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	33.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,403.00000	6,387,000	33.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		1.00000	1,000	29.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,404.00000	4,388,000	29.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		11.00000	12,000	26.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,414.00000	2,399,000	26.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		145.00000	148,000	18.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		548.00000	535,000	18.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		654.00000	667,000	16.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		57.00000	54,000	16.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,600.00000	1,616,000	20.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		3.00000	3,000	20.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,597.00000	2,613,000	26.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	26.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,597.00000	3,613,000	24.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	24.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	38.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,253.00000	8,237,000	38.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	33.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,253.00000	6,237,000	33.57	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Call		1.00000	1,000	28.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Put		4,254.00000	4,238,000	28.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Call		14.00000	15,000	26.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Put		2,267.00000	2,252,000	26.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Call		182.00000	186,000	17.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Put		435.00000	423,000	17.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Call		780.00000	795,000	16.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Put		33.00000	32,000	16.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,749.00000	1,765,000	21.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		2.00000	2,000	21.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,747.00000	2,763,000	27.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	27.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,747.00000	3,763,000	22.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	22.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	38.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,453.00000	8,437,000	38.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	34.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,453.00000	6,437,000	34.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		1.00000	1,000	29.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,454.00000	4,438,000	29.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		11.00000	11,000	26.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,464.00000	2,448,000	26.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		134.00000	138,000	18.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		587.00000	575,000	18.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		614.00000	627,000	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
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		67.00000	64,000	16.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,550.00000	1,567,000	20.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		3.00000	4,000	20.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,547.00000	2,563,000	26.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	26.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,547.00000	3,563,000	24.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	24.37	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.86010	6.84300		17.11	0.00	0	420.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		335.00000	342,000	17.32	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		399.00000	389,000	17.32	0.00	0	0.00
CRD1 On	06/05/2010	Index Future			134.06800	134.16600			0.00	0	2.00
GOVI On	06/05/2010	GOVI			307.63400	308.09900		6.80	0.00	0	324.00
GOVI On	06/05/2010	GOVI	309.80	Call		32,758.00000	30,521,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		49,768.00000	52,181,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			313.28200	313.75900		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		48,660.00000	46,346,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		67,070.00000	69,526,000	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			363.63100	363.65800			0.00	0	433.00
J153 On	31/08/2010	Interest Rate Swap			6.89407	6.91238		15.00	0.00	0	0.00
J157 On	15/09/2015	Interest Rate Swap			8.82200	8.76200		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.59300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.60600		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.90500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.88300		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.91100		15.00	0.00	0	0.00
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.10400		0.33	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.63400		0.38	0.00	0	0.00
JIBAR F	On	17/02/2010	Jibar Tradeable Future			7.12000	7.12000			0.00	0	0.00
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	100	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
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JROD	On	26/02/2010	Rodi			6.98400	7.00200			0.00	0	0.00
JROD	On	31/03/2010	Rodi			7.18400	7.20000			0.00	0	0.00
OTH1	On	06/05/2010	Index Future			297.34200	297.92800			0.00	0	3.00
R155	On	06/05/2010	Bond Future			7.54600	7.54100			0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Call		0.00000	0,000		0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Put		53.00000	59,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	06/05/2010	Bond Future	7.55	Call		12.00000	5,000		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		117.00000	123,000		0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.45100	8.44400		4.50	0.00	0	7,091.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,214.00000	1,190,000	4.50	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		946.00000	955,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.52100	8.51300		4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,193.00000	2,166,000	4.59	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,114.00000	1,124,000	4.59	0.00	0	0.00
R157	On	04/11/2010	Bond Future			8.56700	8.55800		4.75	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		1,951.00000	1,928,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		2,205.00000	2,221,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,056.00000	2,032,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		2,091.00000	2,106,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		1,849.00000	1,827,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		2,322.00000	2,339,000	5.00	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.19600	9.15700		10.00	0.00	0	19,109.00
R186	On	06/05/2010	Bond Future	9.00	Call		1,573.00000	1,420,000	9.90	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		3,027.00000	3,230,000	9.90	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.24700	9.20700		10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,544.00000	3,345,000	10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		3,156.00000	3,318,000	10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,635.00000	1,515,000	10.51	0.00	0	1,300.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/08/2010	Bond Future	8.75	Put		5,886.00000	6,127,000	10.51	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		6,315.00000	6,048,000	11.23	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		1,562.00000	1,656,000	11.23	0.00	0	1,300.00
R186	On	04/11/2010	Bond Future			9.28300	9.24100		11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,342.00000	4,141,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		4,262.00000	4,435,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,561.00000	4,354,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		4,035.00000	4,203,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,129.00000	3,934,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		4,496.00000	4,676,000	11.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.52000	8.51300		4.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		834.00000	816,000	4.25	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		883.00000	891,000	4.25	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.59000	8.58100		4.50	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,191.00000	2,166,000	4.68	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		700.00000	708,000	4.68	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.62700	8.61700		4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,231.00000	1,212,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		1,632.00000	1,647,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		1,309.00000	1,290,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		1,538.00000	1,553,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,155.00000	1,138,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		1,727.00000	1,744,000	4.00	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.08800	9.06000		6.50	0.00	0	1,710.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	06/05/2010	Bond Future	9.00	Call		1,074.00000	1,002,000	6.50	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		1,383.00000	1,455,000	6.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.15900	9.12900		6.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,202.00000	2,113,000	6.89	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		1,600.00000	1,661,000	6.89	0.00	0	0.00
R203	On	04/11/2010	Bond Future			9.21300	9.18100		7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		2,478.00000	2,391,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		2,144.00000	2,212,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		2,603.00000	2,514,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		2,027.00000	2,094,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		2,356.00000	2,272,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		2,264.00000	2,335,000	7.00	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.09200	9.07400		7.25	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,162.00000	1,108,000	7.25	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.00	Put		1,581.00000	1,629,000	7.25	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.50	Call		2,889.00000	2,806,000	7.56	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Put		522.00000	541,000	7.56	0.00	0	200.00
R204	On	06/05/2010	Bond Future	8.50	Put		3,610.00000	3,690,000	7.10	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		295.00000	273,000	7.10	0.00	0	200.00
R204	On	05/08/2010	Bond Future			9.15800	9.13900		7.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,370.00000	2,306,000	7.84	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		1,760.00000	1,801,000	7.84	0.00	0	0.00
R204	On	04/11/2010	Bond Future			9.20400	9.18400		7.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		2,812.00000	2,750,000	8.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/11/2010	Bond Future	9.25	Put		2,457.00000	2,503,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		2,950.00000	2,886,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		2,327.00000	2,371,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		2,678.00000	2,617,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		2,592.00000	2,639,000	8.00	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.56000	8.56300		3.75	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,049.00000	1,050,000	3.82	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		483.00000	475,000	3.82	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.65000	8.65300		3.75	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,612.00000	1,615,000	3.90	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		629.00000	623,000	3.90	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.69600	8.70000		3.75	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,107.00000	1,109,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		1,644.00000	1,635,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,166.00000	1,168,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		1,568.00000	1,560,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,050.00000	1,052,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		1,722.00000	1,713,000	4.00	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.24200	9.22400		8.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		1,510.00000	1,448,000	8.25	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		1,360.00000	1,402,000	8.25	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.31000	9.29100		8.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		2,747.00000	2,677,000	8.69	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		1,572.00000	1,609,000	8.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/11/2010	Bond Future			9.35500	9.33500		8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		2,533.00000	2,474,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		3,008.00000	3,060,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		2,663.00000	2,602,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		2,858.00000	2,909,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		2,406.00000	2,349,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		3,162.00000	3,216,000	9.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.22400	9.20500		9.00	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		1,602.00000	1,533,000	9.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		1,332.00000	1,377,000	9.00	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.28200	9.26300		9.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		2,992.00000	2,918,000	9.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		1,605.00000	1,643,000	9.45	0.00	0	0.00
R208	On	04/11/2010	Bond Future			9.32500	9.30500		9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		2,716.00000	2,653,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		3,037.00000	3,091,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		2,855.00000	2,790,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		2,884.00000	2,936,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		2,582.00000	2,521,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		3,197.00000	3,252,000	10.00	0.00	0	0.00
R209	On	06/05/2010	Bond Future			9.02000	8.99000		13.00	0.00	0	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		505.00000	452,000	12.65	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		4,453.00000	4,631,000	12.65	0.00	0	0.00
R209	On	05/08/2010	Bond Future			9.05400	9.02400		13.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R209	On	05/08/2010	Bond Future	8.75	Call		1,855.00000	1,758,000	13.31	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		4,005.00000	4,138,000	13.31	0.00	0	0.00
R209	On	04/11/2010	Bond Future			9.07700	9.04600		14.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,578.00000	3,452,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		3,930.00000	4,040,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,757.00000	3,627,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		3,727.00000	3,832,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		3,404.00000	3,281,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		4,142.00000	4,255,000	15.00	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			303.85400	304.31500			0.00	0	100.00

Total for Derivatives : **18,854,065.40** **2,461** **885,852.00**

j-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.52500	7.52000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.37000	8.36000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.14000	9.10000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.43500	8.42500			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			9.00500	8.98000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			9.02000	9.01000			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	15/01/2014	Spot Bond			8.46000	8.46000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.17000	9.15500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.16000	9.14500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.98000	8.95000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										18,854,065.40	2,461	885,852.00