



Daily MTM Report

Daily summary for: 23/02/2010

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			7.72740	7.76030		15.71	13,878,410.40	1,796	246,983.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	51.39	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		8,740.00000	8,773,000	51.39	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	48.15	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		6,740.00000	6,773,000	48.15	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	51.39	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,490.00000	8,523,000	51.39	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	47.47	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,490.00000	6,523,000	47.47	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		16.00000	12,000	19.52	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		506.00000	535,000	19.52	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		521.00000	488,000	18.84	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		11.00000	11,000	18.84	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,510.00000	1,477,000	20.84	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		0.00000	0,000	20.84	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,510.00000	2,477,000	26.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	26.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,510.00000	3,477,000	27.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	27.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	51.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,240.00000	8,273,000	51.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		763.00000	730,000	20.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		3.00000	3,000	20.58	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,760.00000	1,727,000	19.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	19.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,760.00000	2,727,000	30.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	30.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,760.00000	3,727,000	23.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	23.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	51.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,290.00000	8,323,000	51.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	46.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,290.00000	6,323,000	46.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,710.00000	3,677,000	24.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	24.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	51.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,390.00000	8,423,000	51.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	41.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,390.00000	4,423,000	41.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		616.00000	584,000	19.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		6.00000	7,000	19.53	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	6.15	Call		1,610.00000	1,577,000	20.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	20.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,610.00000	3,577,000	26.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	26.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	51.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,690.00000	8,723,000	51.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	48.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,690.00000	6,723,000	48.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	51.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		8,890.00000	8,923,000	51.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	48.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		6,890.00000	6,923,000	48.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3.00000	2,000	22.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		893.00000	925,000	22.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		2,110.00000	2,077,000	19.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	19.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		3,110.00000	3,077,000	34.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	34.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	51.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		8,840.00000	8,873,000	51.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	48.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		6,840.00000	6,873,000	48.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	51.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		8,790.00000	8,823,000	51.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	48.28	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	14.55	Put		6,790.00000	6,823,000	48.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	51.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,590.00000	8,623,000	51.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	47.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,590.00000	6,623,000	47.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	51.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,640.00000	8,673,000	51.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	47.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,640.00000	6,673,000	47.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	51.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,540.00000	8,573,000	51.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	47.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,540.00000	6,573,000	47.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,460.00000	1,427,000	21.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	21.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,460.00000	2,427,000	25.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	25.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,460.00000	3,427,000	28.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	28.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	51.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,440.00000	8,473,000	51.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	47.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,440.00000	6,473,000	47.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	51.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,340.00000	8,373,000	51.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	47.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,340.00000	6,373,000	47.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	42.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		4,840.00000	4,873,000	42.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,660.00000	3,627,000	25.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	25.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		20.00000	15,000	19.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		460.00000	488,000	19.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		568.00000	536,000	19.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		8.00000	9,000	19.19	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,560.00000	1,527,000	20.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	20.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,560.00000	2,527,000	27.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	27.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,560.00000	3,527,000	27.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	27.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		10.00000	8,000	20.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		600.00000	631,000	20.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		428.00000	396,000	18.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		18.00000	19,000	18.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,410.00000	1,377,000	21.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	21.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,410.00000	2,377,000	24.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	24.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,410.00000	3,377,000	29.58	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	4.35	Put		0.00000	0,000	29.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		1,160.00000	1,128,000	22.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		0.00000	1,000	22.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		2,160.00000	2,127,000	20.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	20.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		3,160.00000	3,127,000	33.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	33.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		340.00000	309,000	17.45	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		30.00000	32,000	17.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,310.00000	1,277,000	21.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		0.00000	0,000	21.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,310.00000	2,277,000	22.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	22.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,310.00000	3,277,000	31.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	31.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		9.00000	7,000	20.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		649.00000	680,000	20.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		384.00000	352,000	17.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		24.00000	25,000	17.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,360.00000	2,327,000	23.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	23.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,360.00000	3,327,000	30.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	30.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,260.00000	1,227,000	21.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		0.00000	0,000	21.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		2,260.00000	2,227,000	21.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	21.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,260.00000	3,227,000	32.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	32.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	44.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,290.00000	5,323,000	44.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,210.00000	1,177,000	22.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		0.00000	0,000	22.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		2,210.00000	2,177,000	21.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	21.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		3,210.00000	3,177,000	32.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	32.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	41.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,440.00000	4,473,000	41.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3.00000	2,000	22.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		943.00000	975,000	22.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		153.00000	127,000	15.71	6,350.00	50	1,097.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		93.00000	100,000	15.71	0.00	0	562.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		1,061.00000	1,028,000	22.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		1.00000	1,000	22.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		2,060.00000	2,027,000	18.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	18.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		3,060.00000	3,027,000	35.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	35.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		124.00000	105,000	16.06	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		114.00000	128,000	16.06	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		1,011.00000	978,000	22.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		1.00000	1,000	22.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		2,010.00000	1,977,000	18.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	18.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		3,010.00000	2,977,000	34.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	34.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1.00000	1,000	25.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,291.00000	1,324,000	25.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		714.00000	681,000	20.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		4.00000	4,000	20.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,710.00000	1,677,000	20.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	20.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,710.00000	2,677,000	29.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	29.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		84.00000	70,000	16.75	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		174.00000	193,000	16.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		911.00000	878,000	21.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		1.00000	1,000	21.62	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,910.00000	1,877,000	19.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	19.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,910.00000	2,877,000	32.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	32.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1.00000	1,000	24.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,141.00000	1,174,000	24.01	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	6.90	Call		862.00000	829,000	21.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		2.00000	2,000	21.27	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,860.00000	1,827,000	19.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	19.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		812.00000	779,000	20.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		2.00000	2,000	20.92	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,810.00000	1,777,000	19.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	19.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,810.00000	2,777,000	31.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	31.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	44.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,340.00000	5,373,000	44.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	41.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,340.00000	4,373,000	41.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		665.00000	632,000	19.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		5.00000	5,000	19.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,660.00000	1,627,000	20.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	20.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,660.00000	2,627,000	28.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	28.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	41.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,240.00000	4,273,000	41.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		474.00000	442,000	18.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		14.00000	15,000	18.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	50.58	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	15.40	Put		7,640.00000	7,673,000	50.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,360.00000	1,327,000	21.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		0.00000	0,000	21.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,860.00000	2,827,000	32.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	32.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,360.00000	4,327,000	18.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	18.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	51.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		7,890.00000	7,923,000	51.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	43.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		4,890.00000	4,923,000	43.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		1,111.00000	1,078,000	22.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		1.00000	1,000	22.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,610.00000	2,577,000	27.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	27.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		4,110.00000	4,077,000	18.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	18.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		298.00000	268,000	17.10	0.00	0	8,029.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		38.00000	41,000	17.10	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1.00000	0,000	25.74	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,391.00000	1,423,000	25.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	41.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,490.00000	4,523,000	41.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		258.00000	229,000	16.75	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		48.00000	52,000	16.75	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	7.60	Call		221.00000	192,000	16.41	0.00	0	238.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		61.00000	65,000	16.41	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	28.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1,790.00000	1,823,000	28.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		0.00000	0,000	27.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,690.00000	1,723,000	27.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		185.00000	158,000	16.06	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		75.00000	81,000	16.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		69.00000	57,000	17.09	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		209.00000	230,000	17.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	42.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,690.00000	4,723,000	42.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		37.00000	30,000	18.13	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		327.00000	353,000	18.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	43.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		4,940.00000	4,973,000	43.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		13.00000	10,000	19.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		553.00000	583,000	19.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	42.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,590.00000	4,623,000	42.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	29.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		1,890.00000	1,923,000	29.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		57.00000	46,000	17.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		247.00000	269,000	17.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	42.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,640.00000	4,673,000	42.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		46.00000	37,000	17.79	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		286.00000	310,000	17.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		24.00000	19,000	18.82	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		414.00000	442,000	18.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	42.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,740.00000	4,773,000	42.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	31.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,340.00000	2,373,000	31.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	31.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,240.00000	2,273,000	31.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	30.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,140.00000	2,173,000	30.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		30.00000	24,000	18.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		370.00000	397,000	18.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	43.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,140.00000	5,173,000	43.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	32.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,440.00000	2,473,000	32.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		6.00000	4,000	21.24	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		746.00000	777,000	21.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	43.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,090.00000	5,123,000	43.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		7.00000	5,000	20.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		697.00000	728,000	20.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	43.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,190.00000	5,223,000	43.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		5.00000	3,000	21.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		795.00000	826,000	21.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	43.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,240.00000	5,273,000	43.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	33.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,640.00000	2,673,000	33.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	32.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,540.00000	2,573,000	32.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		4.00000	3,000	21.94	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		844.00000	876,000	21.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	44.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,390.00000	5,423,000	44.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2.00000	2,000	22.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		992.00000	1,025,000	22.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	45.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		5,890.00000	5,923,000	45.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1.00000	1,000	24.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,241.00000	1,274,000	24.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	44.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,490.00000	5,523,000	44.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2,790.00000	2,823,000	34.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		1.00000	1,000	23.67	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	15/03/2010	Foreign Exchange Future	8.85	Put		1,091.00000	1,124,000	23.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	45.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		5,840.00000	5,873,000	45.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	44.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,590.00000	5,623,000	44.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	34.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		2,890.00000	2,923,000	34.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1.00000	1,000	24.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,191.00000	1,224,000	24.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	44.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,440.00000	5,473,000	44.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	33.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,740.00000	2,773,000	33.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2.00000	1,000	23.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,042.00000	1,074,000	23.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	45.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,740.00000	5,773,000	45.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	26.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,540.00000	1,573,000	26.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		0.00000	0,000	27.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,640.00000	1,673,000	27.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	46.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,040.00000	6,073,000	46.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	28.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1,840.00000	1,873,000	28.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	46.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,240.00000	6,273,000	46.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	40.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,140.00000	4,173,000	40.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	30.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,040.00000	2,073,000	30.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	47.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,390.00000	6,423,000	47.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	41.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,290.00000	4,323,000	41.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	41.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,190.00000	4,223,000	41.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	46.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,140.00000	6,173,000	46.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	40.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,040.00000	4,073,000	40.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	40.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		3,940.00000	3,973,000	40.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	29.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		1,940.00000	1,973,000	29.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	46.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,190.00000	6,223,000	46.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	40.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,090.00000	4,123,000	40.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	40.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		3,990.00000	4,023,000	40.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	40.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		3,890.00000	3,923,000	40.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	39.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		3,790.00000	3,823,000	39.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	44.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,540.00000	5,573,000	44.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	34.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		2,840.00000	2,873,000	34.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1.00000	0,000	25.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,341.00000	1,373,000	25.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	45.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,640.00000	5,673,000	45.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	35.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,140.00000	3,173,000	35.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	35.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,040.00000	3,073,000	35.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	34.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		2,940.00000	2,973,000	34.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	26.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,440.00000	1,473,000	26.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	45.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,690.00000	5,723,000	45.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	35.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		2,990.00000	3,023,000	35.19	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	9.25	Call		0.00000	0,000	26.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,490.00000	1,523,000	26.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	45.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		5,790.00000	5,823,000	45.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	38.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,690.00000	3,723,000	38.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	38.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,590.00000	3,623,000	38.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	37.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,490.00000	3,523,000	37.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	37.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,390.00000	3,423,000	37.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	36.80	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,290.00000	3,323,000	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	36.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,190.00000	3,223,000	36.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	35.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,090.00000	3,123,000	35.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		0.00000	0,000	27.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,590.00000	1,623,000	27.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	45.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		5,940.00000	5,973,000	45.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	39.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		3,840.00000	3,873,000	39.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	39.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		3,740.00000	3,773,000	39.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	38.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,640.00000	3,673,000	38.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	38.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,540.00000	3,573,000	38.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	37.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,440.00000	3,473,000	37.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	37.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,340.00000	3,373,000	37.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	28.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1,740.00000	1,773,000	28.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	42.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		4,790.00000	4,823,000	42.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	33.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,690.00000	2,723,000	33.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	33.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,590.00000	2,623,000	33.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	32.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,490.00000	2,523,000	32.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	31.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,390.00000	2,423,000	31.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	31.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,290.00000	2,323,000	31.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	30.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,190.00000	2,223,000	30.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	29.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		1,990.00000	2,023,000	29.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	42.00	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,540.00000	4,573,000	42.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	30.35	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,090.00000	2,123,000	30.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		0.00000	0,000	38.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,680.00000	3,713,000	38.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	36.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,240.00000	3,273,000	36.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	51.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		7,840.00000	7,873,000	51.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		4,160.00000	4,127,000	18.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	18.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	50.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		7,790.00000	7,823,000	50.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		4,210.00000	4,177,000	18.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	18.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	51.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		7,940.00000	7,973,000	51.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		4,060.00000	4,027,000	18.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	18.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	51.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,040.00000	8,073,000	51.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		102.00000	86,000	16.40	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	7.80	Put		142.00000	159,000	16.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		961.00000	928,000	21.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		1.00000	1,000	21.97	0.00	0	12,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,960.00000	1,927,000	19.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	19.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,960.00000	2,927,000	33.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	33.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,960.00000	3,927,000	20.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	20.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	51.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,090.00000	8,123,000	51.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	46.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,090.00000	6,123,000	46.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,910.00000	3,877,000	21.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	21.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	51.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,140.00000	8,173,000	51.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,860.00000	3,827,000	21.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	21.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	50.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,690.00000	7,723,000	50.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,310.00000	4,277,000	18.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	18.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	50.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,740.00000	7,773,000	50.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		4,260.00000	4,227,000	18.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	18.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	51.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		7,990.00000	8,023,000	51.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	46.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		5,990.00000	6,023,000	46.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		4,010.00000	3,977,000	19.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	19.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	51.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,190.00000	8,223,000	51.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,810.00000	3,777,000	22.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	22.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.86240	7.89530		17.50	6,077,635.20	773	41,457.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		157.00000	148,000	19.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		662.00000	686,000	19.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,255.00000	8,288,000	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	31.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,255.00000	6,288,000	31.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,745.00000	3,712,000	29.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	29.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,305.00000	8,338,000	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	31.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,305.00000	6,338,000	31.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,695.00000	3,662,000	29.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	29.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,405.00000	8,438,000	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,705.00000	8,738,000	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		8,905.00000	8,938,000	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	33.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		6,905.00000	6,938,000	33.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		7.00000	7,000	26.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		2,912.00000	2,945,000	26.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		8,855.00000	8,888,000	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	33.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		6,855.00000	6,888,000	33.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		8.00000	7,000	26.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		2,863.00000	2,895,000	26.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		2,147.00000	2,114,000	22.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		2.00000	2,000	22.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		3,145.00000	3,113,000	27.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	1,000	27.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,805.00000	8,838,000	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	32.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		6,805.00000	6,838,000	32.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,605.00000	8,638,000	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,655.00000	8,688,000	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,555.00000	8,588,000	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	32.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,555.00000	6,588,000	32.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		564.00000	539,000	17.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		119.00000	127,000	17.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,453.00000	1,420,000	18.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		8.00000	8,000	18.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,446.00000	2,413,000	24.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		1.00000	1,000	24.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,445.00000	3,412,000	28.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	28.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,455.00000	8,488,000	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	32.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,455.00000	6,488,000	32.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,551.00000	1,518,000	19.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		6.00000	6,000	19.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,546.00000	2,513,000	24.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	24.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,545.00000	3,512,000	28.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	28.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,355.00000	8,388,000	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		714.00000	686,000	16.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		69.00000	74,000	16.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,650.00000	1,617,000	19.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		5.00000	5,000	19.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,645.00000	3,612,000	28.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	28.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	32.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,405.00000	6,438,000	32.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		1.00000	0,000	28.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		4,906.00000	4,938,000	28.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		179.00000	168,000	19.36	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		584.00000	606,000	19.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		675.00000	647,000	16.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		80.00000	85,000	16.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,601.00000	1,568,000	19.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		6.00000	6,000	19.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,596.00000	2,563,000	25.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	25.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,595.00000	3,562,000	28.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	28.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		147.00000	138,000	19.98	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	8.45	Put		702.00000	726,000	19.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		101.00000	95,000	21.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		956.00000	983,000	21.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	32.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,705.00000	6,738,000	32.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	32.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,655.00000	6,688,000	32.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		2.00000	2,000	26.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,657.00000	3,690,000	26.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	32.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,605.00000	6,638,000	32.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		107.00000	101,000	21.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		912.00000	939,000	21.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,208.00000	1,175,000	17.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		13.00000	13,000	17.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,197.00000	2,164,000	22.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		2.00000	2,000	22.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,195.00000	3,163,000	27.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	1,000	27.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		138.00000	130,000	20.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		743.00000	768,000	20.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		530.00000	505,000	17.10	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		135.00000	143,000	17.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,396.00000	2,363,000	24.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		1.00000	1,000	24.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,395.00000	3,362,000	28.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	28.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	29.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,155.00000	5,188,000	29.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	27.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,156.00000	4,189,000	27.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		5.00000	4,000	26.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,160.00000	3,192,000	26.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		129.00000	122,000	20.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		784.00000	810,000	20.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		497.00000	473,000	17.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		152.00000	161,000	17.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,355.00000	1,322,000	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		10.00000	10,000	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,346.00000	2,313,000	23.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		1.00000	1,000	23.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,345.00000	3,312,000	28.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	28.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	29.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,205.00000	5,238,000	29.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	27.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,206.00000	4,239,000	27.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		4.00000	4,000	26.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,209.00000	3,242,000	26.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		121.00000	114,000	20.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		826.00000	852,000	20.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,306.00000	1,273,000	17.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		11.00000	11,000	17.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,296.00000	2,264,000	23.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		1.00000	2,000	23.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,295.00000	3,262,000	28.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	28.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	29.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,255.00000	5,288,000	29.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		4.00000	4,000	26.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,259.00000	3,292,000	26.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		114.00000	107,000	20.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		869.00000	895,000	20.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,257.00000	1,224,000	17.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		12.00000	12,000	17.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,247.00000	2,214,000	23.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		2.00000	2,000	23.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,245.00000	3,212,000	28.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	28.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	29.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,405.00000	5,438,000	29.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		1.00000	1,000	27.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,406.00000	4,439,000	27.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		3.00000	3,000	26.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,408.00000	3,441,000	26.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		95.00000	89,000	21.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,000.00000	1,027,000	21.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		353.00000	333,000	17.44	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		258.00000	271,000	17.44	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		1,111.00000	1,079,000	16.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		16.00000	17,000	16.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		2,097.00000	2,064,000	22.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		2.00000	2,000	22.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		3,095.00000	3,063,000	27.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	1,000	27.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		328.00000	309,000	17.50	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		283.00000	297,000	17.50	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		1,063.00000	1,031,000	16.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		18.00000	19,000	16.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		2,047.00000	2,014,000	22.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		2.00000	2,000	22.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		3,045.00000	3,013,000	27.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	1,000	27.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,505.00000	5,538,000	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		3.00000	2,000	26.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,508.00000	3,540,000	26.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		84.00000	79,000	21.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,089.00000	1,117,000	21.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		305.00000	288,000	17.71	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		310.00000	326,000	17.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		1,015.00000	985,000	16.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		20.00000	23,000	16.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,998.00000	1,965,000	21.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		3.00000	3,000	21.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,996.00000	2,963,000	27.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	27.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	30.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,605.00000	5,638,000	30.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		2.00000	2,000	26.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,607.00000	3,640,000	26.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	30.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,805.00000	5,838,000	30.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		1.00000	0,000	28.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,806.00000	4,838,000	28.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		2.00000	1,000	26.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,807.00000	3,839,000	26.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		9.00000	8,000	26.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,814.00000	2,846,000	26.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	30.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,755.00000	5,788,000	30.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		1.00000	1,000	28.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,756.00000	4,789,000	28.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		2.00000	2,000	26.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,757.00000	3,790,000	26.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		795.00000	766,000	16.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		50.00000	54,000	16.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,749.00000	1,716,000	20.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		4.00000	4,000	20.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,746.00000	2,713,000	25.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	25.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	30.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,705.00000	5,738,000	30.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		2.00000	2,000	26.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,707.00000	3,740,000	26.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		10.00000	9,000	26.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,715.00000	2,747,000	26.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		67.00000	63,000	22.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,272.00000	1,301,000	22.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		233.00000	220,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		438.00000	458,000	18.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		838.00000	808,000	16.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		43.00000	46,000	16.63	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,799.00000	1,766,000	20.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		4.00000	4,000	20.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,796.00000	2,763,000	26.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	26.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	30.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,555.00000	5,588,000	30.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		2.00000	2,000	26.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,557.00000	3,590,000	26.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		285.00000	270,000	17.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		340.00000	358,000	17.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		970.00000	939,000	16.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		25.00000	27,000	16.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,948.00000	1,915,000	21.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		3.00000	3,000	21.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,946.00000	2,913,000	27.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		1.00000	1,000	27.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	29.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,455.00000	5,488,000	29.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		1.00000	1,000	27.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,456.00000	4,489,000	27.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		3.00000	3,000	26.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,458.00000	3,491,000	26.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		79.00000	75,000	22.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,134.00000	1,163,000	22.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		89.00000	84,000	21.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,044.00000	1,072,000	21.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	29.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,105.00000	5,138,000	29.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	26.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,106.00000	4,139,000	26.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		75.00000	70,000	22.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,180.00000	1,208,000	22.24	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	7.00	Call		925.00000	895,000	16.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		30.00000	33,000	16.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,898.00000	1,865,000	21.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		3.00000	3,000	21.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	29.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,305.00000	5,338,000	29.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		4.00000	3,000	26.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,309.00000	3,341,000	26.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		60.00000	56,000	23.07	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,365.00000	1,394,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		754.00000	726,000	16.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		59.00000	64,000	16.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,700.00000	1,667,000	20.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		5.00000	5,000	20.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,696.00000	2,663,000	25.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	25.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	26.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		3,956.00000	3,989,000	26.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		57.00000	53,000	23.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,412.00000	1,441,000	23.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		71.00000	67,000	22.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,226.00000	1,255,000	22.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		637.00000	610,000	16.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		92.00000	98,000	16.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	34.78	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	15.50	Put		7,605.00000	7,638,000	34.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	31.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,105.00000	6,138,000	31.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		1.00000	1,000	28.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,606.00000	4,639,000	28.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		5.00000	5,000	26.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,110.00000	3,143,000	26.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,404.00000	1,371,000	18.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		9.00000	9,000	18.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,896.00000	2,863,000	26.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		1.00000	1,000	26.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,395.00000	4,362,000	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	35.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		7,855.00000	7,888,000	35.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	31.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,355.00000	6,388,000	31.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		3.00000	3,000	26.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,358.00000	3,391,000	26.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		191.00000	180,000	19.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		546.00000	568,000	19.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,160.00000	1,127,000	16.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		15.00000	15,000	16.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,646.00000	2,613,000	25.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	25.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		4,145.00000	4,112,000	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		54.00000	51,000	23.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,459.00000	1,489,000	23.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		466.00000	442,000	17.21	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		171.00000	180,000	17.21	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	27.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,356.00000	4,389,000	27.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	26.76	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,006.00000	4,039,000	26.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		63.00000	60,000	22.86	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,318.00000	1,348,000	22.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		51.00000	48,000	23.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,506.00000	1,536,000	23.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		435.00000	413,000	17.27	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		190.00000	201,000	17.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	27.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,306.00000	4,339,000	27.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		40.00000	38,000	24.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,745.00000	1,776,000	24.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		44.00000	41,000	24.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,649.00000	1,679,000	24.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		407.00000	385,000	17.33	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		212.00000	223,000	17.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		38.00000	36,000	24.92	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	9.65	Put		1,793.00000	1,824,000	24.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		42.00000	39,000	24.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,697.00000	1,727,000	24.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		46.00000	43,000	24.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,601.00000	1,631,000	24.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		379.00000	358,000	17.39	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		234.00000	246,000	17.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		1.00000	1,000	28.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,656.00000	4,689,000	28.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		218.00000	206,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		473.00000	494,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		1.00000	0,000	28.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		4,856.00000	4,888,000	28.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		9.00000	8,000	26.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,764.00000	2,796,000	26.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		11.00000	10,000	26.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,666.00000	2,698,000	26.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		13.00000	12,000	26.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,568.00000	2,600,000	26.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		167.00000	158,000	19.56	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		622.00000	646,000	19.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		1.00000	1,000	28.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,706.00000	4,739,000	28.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		12.00000	11,000	26.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,617.00000	2,649,000	26.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		14.00000	13,000	26.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,519.00000	2,551,000	26.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		204.00000	192,000	18.94	0.00	0	135.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		509.00000	530,000	18.94	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		1.00000	1,000	27.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,556.00000	4,589,000	27.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		15.00000	14,000	25.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,470.00000	2,502,000	25.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		18.00000	16,000	25.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,373.00000	2,404,000	25.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		21.00000	19,000	25.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,276.00000	2,307,000	25.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		24.00000	22,000	25.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,179.00000	2,210,000	25.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		28.00000	26,000	25.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,083.00000	2,114,000	25.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		32.00000	30,000	25.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		1,987.00000	2,018,000	25.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		35.00000	33,000	25.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		1,890.00000	1,921,000	25.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		249.00000	236,000	18.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		404.00000	424,000	18.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	27.31	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,256.00000	4,289,000	27.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		49.00000	46,000	23.89	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		1,554.00000	1,584,000	23.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		1.00000	1,000	27.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,506.00000	4,539,000	27.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		16.00000	15,000	25.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,421.00000	2,453,000	25.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		19.00000	17,000	25.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,324.00000	2,355,000	25.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		22.00000	20,000	25.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,227.00000	2,258,000	25.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		30.00000	28,000	25.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,035.00000	2,066,000	25.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		33.00000	31,000	25.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		1,938.00000	1,969,000	25.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		36.00000	34,000	25.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1,841.00000	1,872,000	25.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		266.00000	252,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		371.00000	390,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		26.00000	24,000	25.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,131.00000	2,162,000	25.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	35.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,805.00000	7,838,000	35.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,195.00000	4,162,000	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	30.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		5,855.00000	5,888,000	30.78	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	11.75	Call		1.00000	1,000	26.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		3,856.00000	3,889,000	26.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	35.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		7,905.00000	7,938,000	35.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	30.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		5,905.00000	5,938,000	30.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	26.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		3,906.00000	3,939,000	26.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		4,095.00000	4,062,000	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,055.00000	8,088,000	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	31.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,055.00000	6,088,000	31.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	26.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,056.00000	4,089,000	26.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,945.00000	3,912,000	29.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	29.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		7,955.00000	7,988,000	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	31.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		5,955.00000	5,988,000	31.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		4,045.00000	4,012,000	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	35.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,605.00000	9,638,000	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,005.00000	8,038,000	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	31.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,005.00000	6,038,000	31.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,995.00000	3,962,000	29.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,105.00000	8,138,000	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,895.00000	3,862,000	29.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	29.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,155.00000	8,188,000	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	31.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,155.00000	6,188,000	31.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		881.00000	851,000	16.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		36.00000	39,000	16.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,848.00000	1,816,000	20.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		3.00000	4,000	20.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,846.00000	2,813,000	26.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	26.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,845.00000	3,812,000	29.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	29.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	35.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,705.00000	7,738,000	35.00	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	3.60	Call		4,295.00000	4,262,000	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	35.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,755.00000	7,788,000	35.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,245.00000	4,212,000	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,205.00000	8,238,000	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	31.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,205.00000	6,238,000	31.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,795.00000	3,762,000	29.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	29.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		600.00000	574,000	16.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		105.00000	112,000	16.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.99860	8.02930		18.28	0.00	0	6,867.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	30.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,822.00000	7,852,000	30.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		7.00000	7,000	30.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		5,828.00000	5,858,000	30.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		30.00000	29,000	29.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		3,851.00000	3,880,000	29.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		103.00000	99,000	24.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		1,924.00000	1,950,000	24.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,228.00000	1,199,000	17.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		49.00000	50,000	17.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,186.00000	2,155,000	20.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		7.00000	6,000	20.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,181.00000	3,150,000	25.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		2.00000	1,000	25.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,179.00000	4,149,000	30.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	30.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		1.00000	1,000	30.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,772.00000	7,802,000	30.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		8.00000	7,000	30.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,779.00000	5,808,000	30.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		31.00000	30,000	29.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,802.00000	3,831,000	29.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		106.00000	103,000	24.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		1,877.00000	1,904,000	24.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		545.00000	528,000	17.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		316.00000	329,000	17.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,273.00000	1,245,000	17.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		44.00000	46,000	17.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,235.00000	2,205,000	20.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		6.00000	6,000	20.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,231.00000	3,200,000	25.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		2.00000	1,000	25.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,229.00000	4,199,000	30.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	30.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		520.00000	502,000	18.05	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		341.00000	353,000	18.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	30.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		7,872.00000	7,902,000	30.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		7.00000	6,000	30.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		5,878.00000	5,907,000	30.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		30.00000	29,000	29.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		3,901.00000	3,930,000	29.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		100.00000	96,000	24.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		1,971.00000	1,997,000	24.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		495.00000	478,000	18.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		366.00000	379,000	18.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,182.00000	1,154,000	16.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		53.00000	55,000	16.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		2,136.00000	2,106,000	19.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		7.00000	7,000	19.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		3,131.00000	3,100,000	25.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		2.00000	1,000	25.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		4,130.00000	4,099,000	30.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	30.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	30.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		7,922.00000	7,952,000	30.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		7.00000	6,000	30.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		5,928.00000	5,957,000	30.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		29.00000	28,000	29.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		3,950.00000	3,979,000	29.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		97.00000	93,000	24.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,018.00000	2,044,000	24.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		471.00000	455,000	18.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		392.00000	406,000	18.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,138.00000	1,110,000	16.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		59.00000	61,000	16.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		2,087.00000	2,056,000	19.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		8.00000	7,000	19.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		3,081.00000	3,050,000	24.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		2.00000	1,000	24.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		4,080.00000	4,049,000	30.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	30.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	30.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,022.00000	8,052,000	30.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		6.00000	6,000	30.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,027.00000	6,057,000	30.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		27.00000	26,000	29.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,048.00000	4,077,000	29.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		90.00000	87,000	24.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,111.00000	2,138,000	24.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		428.00000	414,000	18.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		449.00000	465,000	18.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		1,052.00000	1,025,000	16.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		73.00000	76,000	16.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,989.00000	1,958,000	19.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		10.00000	9,000	19.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,981.00000	2,951,000	24.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		2.00000	2,000	24.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,980.00000	3,949,000	29.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	29.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	30.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,072.00000	8,102,000	30.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		6.00000	5,000	30.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,077.00000	6,106,000	30.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		26.00000	25,000	29.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,097.00000	4,126,000	29.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		87.00000	84,000	25.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,158.00000	2,185,000	25.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		409.00000	395,000	18.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		480.00000	496,000	18.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		1,012.00000	985,000	16.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		83.00000	86,000	16.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,940.00000	1,909,000	19.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		11.00000	10,000	19.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,931.00000	2,901,000	23.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		2.00000	2,000	23.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,930.00000	3,899,000	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	30.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,122.00000	8,152,000	30.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		6.00000	5,000	30.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,127.00000	6,156,000	30.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		25.00000	24,000	29.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,146.00000	4,175,000	29.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		84.00000	81,000	25.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,205.00000	2,232,000	25.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		391.00000	378,000	18.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		512.00000	529,000	18.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		972.00000	946,000	16.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		93.00000	97,000	16.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,891.00000	1,861,000	18.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		12.00000	12,000	18.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,882.00000	2,851,000	23.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		3.00000	2,000	23.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,880.00000	3,849,000	29.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	29.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	30.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,272.00000	8,302,000	30.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		5.00000	4,000	30.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,276.00000	6,305,000	30.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		22.00000	21,000	29.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,293.00000	4,322,000	29.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		76.00000	73,000	25.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,347.00000	2,374,000	25.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		859.00000	834,000	17.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		130.00000	135,000	17.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,745.00000	1,715,000	18.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		16.00000	16,000	18.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,732.00000	2,701,000	22.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		3.00000	2,000	22.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,730.00000	3,699,000	28.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	28.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	30.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,222.00000	8,252,000	30.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		5.00000	5,000	30.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,226.00000	6,256,000	30.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		23.00000	22,000	29.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,244.00000	4,273,000	29.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		78.00000	76,000	25.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,299.00000	2,327,000	25.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		358.00000	345,000	19.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		579.00000	596,000	19.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		896.00000	871,000	17.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		117.00000	122,000	17.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,794.00000	1,763,000	18.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		15.00000	14,000	18.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,782.00000	2,751,000	23.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		3.00000	2,000	23.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,780.00000	3,749,000	28.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	28.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	30.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,372.00000	8,402,000	30.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		4.00000	4,000	30.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,375.00000	6,405,000	30.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		21.00000	20,000	29.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,392.00000	4,421,000	29.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		71.00000	68,000	25.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,442.00000	2,469,000	25.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		313.00000	302,000	19.59	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		684.00000	703,000	19.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		788.00000	765,000	17.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		159.00000	166,000	17.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,649.00000	1,619,000	18.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		20.00000	20,000	18.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,633.00000	2,602,000	22.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		4.00000	3,000	22.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,630.00000	3,599,000	27.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	27.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		342.00000	330,000	19.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		613.00000	631,000	19.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		1.00000	1,000	30.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,672.00000	7,702,000	30.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		8.00000	7,000	30.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,679.00000	5,708,000	30.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		33.00000	31,000	28.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,704.00000	3,732,000	28.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		114.00000	110,000	23.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,785.00000	1,811,000	23.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		600.00000	581,000	17.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		271.00000	282,000	17.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,366.00000	1,337,000	17.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		37.00000	38,000	17.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,335.00000	2,304,000	20.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		6.00000	5,000	20.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,330.00000	3,300,000	26.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		1.00000	1,000	26.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,329.00000	4,299,000	30.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	30.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		1.00000	1,000	30.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,722.00000	7,752,000	30.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		8.00000	7,000	30.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,729.00000	5,758,000	30.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		32.00000	31,000	28.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,753.00000	3,782,000	28.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		110.00000	106,000	24.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		1,831.00000	1,857,000	24.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		572.00000	554,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		293.00000	305,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,319.00000	1,290,000	17.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		40.00000	41,000	17.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,285.00000	2,254,000	20.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		6.00000	5,000	20.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,281.00000	3,250,000	25.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		2.00000	1,000	25.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,279.00000	4,249,000	30.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	30.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	30.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		7,972.00000	8,002,000	30.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		7.00000	6,000	30.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		5,978.00000	6,007,000	30.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		28.00000	27,000	29.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		3,999.00000	4,028,000	29.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		94.00000	91,000	24.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,065.00000	2,092,000	24.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		448.00000	433,000	18.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		419.00000	434,000	18.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		1,093.00000	1,066,000	16.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		64.00000	67,000	16.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		2,038.00000	2,007,000	19.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		9.00000	8,000	19.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		3,031.00000	3,000,000	24.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		2.00000	1,000	24.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		4,030.00000	3,999,000	30.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	30.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	30.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,172.00000	8,202,000	30.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		5.00000	5,000	30.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,176.00000	6,206,000	30.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		24.00000	23,000	29.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,195.00000	4,224,000	29.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		81.00000	78,000	25.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,252.00000	2,279,000	25.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		374.00000	361,000	18.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		545.00000	562,000	18.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		933.00000	908,000	17.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		104.00000	109,000	17.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,842.00000	1,812,000	18.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		13.00000	13,000	18.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,832.00000	2,801,000	23.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		3.00000	2,000	23.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,830.00000	3,799,000	29.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	29.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	30.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,322.00000	8,352,000	30.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		5.00000	4,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,326.00000	6,355,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		22.00000	21,000	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,343.00000	4,372,000	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		73.00000	71,000	25.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,394.00000	2,422,000	25.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		327.00000	316,000	19.43	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		648.00000	667,000	19.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		823.00000	799,000	17.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		144.00000	150,000	17.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,697.00000	1,667,000	18.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		18.00000	18,000	18.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,682.00000	2,652,000	22.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		3.00000	3,000	22.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,680.00000	3,649,000	28.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	28.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		150.00000	145,000	22.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,421.00000	1,446,000	22.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		168.00000	162,000	22.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,289.00000	1,313,000	22.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		796.00000	816,000	20.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		275.00000	265,000	20.08	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		913.00000	934,000	20.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		242.00000	233,000	20.57	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		175.00000	169,000	21.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,246.00000	1,270,000	21.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		189.00000	183,000	21.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,160.00000	1,184,000	21.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			8.13470	8.16220		18.59	81,347.00	10	673.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		13.00000	13,000	32.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,801.00000	7,828,000	32.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		31.00000	30,000	31.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,819.00000	5,845,000	31.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		68.00000	67,000	28.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		3,856.00000	3,882,000	28.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		175.00000	172,000	23.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		1,963.00000	1,987,000	23.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		637.00000	621,000	18.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		425.00000	436,000	18.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,298.00000	1,273,000	16.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		86.00000	88,000	16.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,226.00000	2,198,000	18.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		14.00000	13,000	18.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,217.00000	3,189,000	23.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		5.00000	4,000	23.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,213.00000	4,185,000	27.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	27.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		412.00000	402,000	19.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		800.00000	817,000	19.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		13.00000	12,000	32.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		7,851.00000	7,877,000	32.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		30.00000	30,000	31.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		5,868.00000	5,895,000	31.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		67.00000	66,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		3,905.00000	3,931,000	28.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		171.00000	168,000	23.70	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		2,009.00000	2,033,000	23.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,256.00000	1,231,000	16.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		94.00000	96,000	16.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,176.00000	2,149,000	18.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		14.00000	14,000	18.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,167.00000	3,139,000	23.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		5.00000	4,000	23.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		4,163.00000	4,135,000	27.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	27.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		12.00000	12,000	32.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		7,900.00000	7,927,000	32.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		30.00000	29,000	31.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		5,918.00000	5,944,000	31.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		66.00000	65,000	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		3,954.00000	3,980,000	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		167.00000	163,000	23.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,055.00000	2,078,000	23.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		590.00000	575,000	18.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		478.00000	490,000	18.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,215.00000	1,190,000	16.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		103.00000	105,000	16.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		2,127.00000	2,099,000	18.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		15.00000	14,000	18.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		3,117.00000	3,090,000	23.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		5.00000	5,000	23.28	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	13/12/2010	Foreign Exchange Future	4.05	Call		4,113.00000	4,086,000	27.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	1,000	27.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		12.00000	12,000	32.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		7,950.00000	7,977,000	32.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		29.00000	29,000	31.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		5,967.00000	5,994,000	31.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		65.00000	64,000	28.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,003.00000	4,029,000	28.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		162.00000	159,000	23.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,100.00000	2,124,000	23.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		568.00000	554,000	18.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		506.00000	519,000	18.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,174.00000	1,149,000	16.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		112.00000	114,000	16.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		2,078.00000	2,050,000	17.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		16.00000	15,000	17.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		3,068.00000	3,040,000	23.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		6.00000	5,000	23.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		4,063.00000	4,036,000	27.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	1,000	27.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		613.00000	598,000	18.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		451.00000	463,000	18.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		12.00000	12,000	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,000.00000	8,027,000	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		29.00000	28,000	31.49	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	14.15	Put		6,017.00000	6,043,000	31.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		63.00000	62,000	28.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,051.00000	4,077,000	28.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		158.00000	155,000	24.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,146.00000	2,170,000	24.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		546.00000	533,000	18.59	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		534.00000	548,000	18.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,133.00000	1,109,000	16.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		121.00000	124,000	16.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		2,028.00000	2,001,000	17.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		16.00000	16,000	17.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		3,018.00000	2,991,000	22.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		6.00000	6,000	22.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		4,013.00000	3,986,000	27.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	1,000	27.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		12.00000	11,000	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,050.00000	8,076,000	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		28.00000	28,000	31.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,066.00000	6,093,000	31.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		62.00000	61,000	28.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,100.00000	4,126,000	28.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		154.00000	151,000	24.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,192.00000	2,216,000	24.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		527.00000	514,000	18.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		565.00000	579,000	18.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		1,096.00000	1,072,000	16.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		134.00000	137,000	16.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,981.00000	1,953,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		19.00000	18,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,968.00000	2,941,000	22.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		6.00000	6,000	22.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,963.00000	3,936,000	26.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	1,000	26.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		11.00000	11,000	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,099.00000	8,126,000	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		27.00000	27,000	31.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,115.00000	6,142,000	31.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		61.00000	60,000	28.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,149.00000	4,175,000	28.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		150.00000	147,000	24.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,238.00000	2,262,000	24.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		508.00000	496,000	18.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		596.00000	611,000	18.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		1,059.00000	1,036,000	16.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		147.00000	151,000	16.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,933.00000	1,905,000	17.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		21.00000	20,000	17.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,919.00000	2,891,000	22.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		7.00000	6,000	22.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,914.00000	3,886,000	26.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		2.00000	1,000	26.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		10.00000	10,000	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,298.00000	8,325,000	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		25.00000	24,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,313.00000	6,339,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		55.00000	54,000	28.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,343.00000	4,369,000	28.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		135.00000	132,000	24.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,423.00000	2,447,000	24.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		442.00000	431,000	19.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		730.00000	746,000	19.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		921.00000	900,000	17.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		209.00000	215,000	17.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,745.00000	1,717,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		33.00000	32,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,720.00000	2,693,000	21.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		8.00000	8,000	21.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,714.00000	3,687,000	25.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		2.00000	2,000	25.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		10.00000	10,000	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,248.00000	8,275,000	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		26.00000	25,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,264.00000	6,290,000	31.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		57.00000	56,000	28.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,295.00000	4,321,000	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	13/12/2010	Foreign Exchange Future	10.40	Call		138.00000	136,000	24.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,376.00000	2,401,000	24.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		457.00000	446,000	19.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		695.00000	711,000	19.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		954.00000	932,000	17.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		192.00000	197,000	17.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,791.00000	1,764,000	17.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		29.00000	29,000	17.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,770.00000	2,742,000	21.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		8.00000	7,000	21.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,764.00000	3,737,000	26.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		2.00000	2,000	26.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		398.00000	388,000	19.83	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		836.00000	853,000	19.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		10.00000	9,000	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,348.00000	8,374,000	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		24.00000	24,000	31.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,362.00000	6,389,000	31.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		54.00000	53,000	29.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,392.00000	4,418,000	29.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		131.00000	129,000	24.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,469.00000	2,494,000	24.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		427.00000	416,000	19.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		765.00000	781,000	19.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		889.00000	868,000	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
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		227.00000	233,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,698.00000	1,671,000	17.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		36.00000	36,000	17.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,671.00000	2,643,000	20.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		9.00000	8,000	20.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,664.00000	3,637,000	25.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		2.00000	2,000	25.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		491.00000	479,000	19.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		629.00000	644,000	19.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		14.00000	13,000	32.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,702.00000	7,728,000	32.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		32.00000	31,000	31.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,720.00000	5,746,000	31.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		71.00000	70,000	27.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,759.00000	3,785,000	27.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		185.00000	181,000	23.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		1,873.00000	1,896,000	23.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		687.00000	670,000	18.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		375.00000	385,000	18.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,384.00000	1,358,000	17.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		72.00000	73,000	17.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,324.00000	2,297,000	19.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		12.00000	12,000	19.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,316.00000	3,288,000	24.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		4.00000	3,000	24.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,313.00000	4,285,000	27.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	27.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		13.00000	13,000	32.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,751.00000	7,778,000	32.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		31.00000	31,000	31.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,769.00000	5,796,000	31.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		70.00000	68,000	27.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,808.00000	3,833,000	27.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		180.00000	176,000	23.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		1,918.00000	1,941,000	23.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		661.00000	645,000	18.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		399.00000	410,000	18.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,341.00000	1,315,000	16.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		79.00000	80,000	16.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,275.00000	2,247,000	18.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		13.00000	12,000	18.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,266.00000	3,239,000	23.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		4.00000	4,000	23.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,263.00000	4,235,000	27.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	27.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		11.00000	11,000	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,149.00000	8,176,000	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		27.00000	26,000	31.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,165.00000	6,191,000	31.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		59.00000	58,000	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	13/12/2010	Foreign Exchange Future	12.30	Put		4,197.00000	4,223,000	28.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		146.00000	143,000	24.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,284.00000	2,308,000	24.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		1,023.00000	1,000,000	17.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		161.00000	165,000	17.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,885.00000	1,858,000	17.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		23.00000	23,000	17.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,869.00000	2,842,000	22.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		7.00000	7,000	22.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,864.00000	3,836,000	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		2.00000	1,000	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		11.00000	10,000	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,199.00000	8,225,000	32.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		26.00000	26,000	31.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,214.00000	6,241,000	31.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		58.00000	57,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,246.00000	4,272,000	28.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		142.00000	139,000	24.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,330.00000	2,354,000	24.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		474.00000	462,000	19.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		662.00000	677,000	19.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		988.00000	966,000	17.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		176.00000	181,000	17.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,838.00000	1,811,000	17.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		26.00000	26,000	17.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,819.00000	2,792,000	21.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		7.00000	7,000	21.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,814.00000	3,786,000	26.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		2.00000	1,000	26.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		19.00000	19,000	32.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		6,907.00000	6,934,000	32.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		43.00000	42,000	29.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		4,931.00000	4,957,000	29.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		100.00000	98,000	26.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		2,988.00000	3,013,000	26.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		296.00000	289,000	21.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,184.00000	1,204,000	21.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		5,112.00000	5,085,000	27.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	27.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,224.00000	1,245,000	21.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		286.00000	280,000	21.21	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		225.00000	220,000	22.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,563.00000	1,585,000	22.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		269.00000	263,000	21.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,307.00000	1,328,000	21.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		218.00000	214,000	22.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,606.00000	1,629,000	22.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future			11.93430	12.01450		12.87	2,995,509.30	251	12,932.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	43.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,986.00000	10,066,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,986.00000	8,066,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	39.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,986.00000	6,066,000	39.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	35.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,986.00000	4,066,000	35.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		1.00000	0,000	24.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,987.00000	2,066,000	24.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		6.00000	5,000	18.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		992.00000	1,071,000	18.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		149.00000	116,000	13.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		135.00000	182,000	13.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,017.00000	938,000	17.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3.00000	4,000	17.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,015.00000	1,934,000	22.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		1.00000	0,000	22.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		10,136.00000	10,216,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		8,136.00000	8,216,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	39.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		6,136.00000	6,216,000	39.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	36.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,136.00000	4,216,000	36.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	24.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,136.00000	2,216,000	24.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		4.00000	3,000	19.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,140.00000	1,219,000	19.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		93.00000	72,000	13.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		229.00000	288,000	13.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		869.00000	791,000	16.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		5.00000	7,000	16.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,865.00000	1,784,000	21.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		1.00000	0,000	21.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		10,086.00000	10,166,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		8,086.00000	8,166,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	39.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,086.00000	6,166,000	39.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	36.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,086.00000	4,166,000	36.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	24.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,086.00000	2,166,000	24.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		5.00000	4,000	19.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,091.00000	1,170,000	19.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		109.00000	85,000	13.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		195.00000	251,000	13.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		919.00000	840,000	16.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		5.00000	6,000	16.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,915.00000	1,834,000	22.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		1.00000	0,000	22.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,865.00000	2,784,000	20.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1.00000	0,000	20.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,486.00000	9,566,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	42.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,486.00000	7,566,000	42.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		9,336.00000	9,416,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	42.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		7,336.00000	7,416,000	42.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	38.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,336.00000	5,416,000	38.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	32.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,336.00000	3,416,000	32.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		2.00000	2,000	20.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,338.00000	1,418,000	20.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		49.00000	38,000	15.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		385.00000	454,000	15.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		676.00000	601,000	15.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		12.00000	17,000	15.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,665.00000	1,585,000	20.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		1.00000	1,000	20.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		2,665.00000	2,584,000	21.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1.00000	0,000	21.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		9,186.00000	9,266,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	42.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,186.00000	7,266,000	42.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	38.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,186.00000	5,266,000	38.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	31.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,186.00000	3,266,000	31.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		4.00000	3,000	19.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,190.00000	1,269,000	19.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		79.00000	61,000	14.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		265.00000	327,000	14.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		821.00000	743,000	16.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		7.00000	9,000	16.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,815.00000	1,734,000	21.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		1.00000	0,000	21.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,815.00000	2,734,000	21.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1.00000	0,000	21.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		9,236.00000	9,316,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	42.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,236.00000	7,316,000	42.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	38.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,236.00000	5,316,000	38.25	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		3,236.00000	3,316,000	31.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		3.00000	3,000	19.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,239.00000	1,319,000	19.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		67.00000	52,000	14.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		303.00000	368,000	14.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		772.00000	695,000	16.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		8.00000	11,000	16.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,765.00000	1,684,000	21.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		1.00000	0,000	21.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,765.00000	2,684,000	21.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1.00000	0,000	21.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		9,386.00000	9,466,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	42.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,386.00000	7,466,000	42.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	38.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,386.00000	5,466,000	38.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	32.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,386.00000	3,466,000	32.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		2.00000	2,000	20.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,388.00000	1,468,000	20.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		41.00000	32,000	15.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		427.00000	498,000	15.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		629.00000	555,000	15.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		15.00000	21,000	15.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,615.00000	1,535,000	20.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		1.00000	1,000	20.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,615.00000	2,534,000	21.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1.00000	0,000	21.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,636.00000	9,716,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	42.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,636.00000	7,716,000	42.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,786.00000	9,866,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	43.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,786.00000	7,866,000	43.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		10,036.00000	10,116,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,036.00000	8,116,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,036.00000	6,116,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	35.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,036.00000	4,116,000	35.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		6.00000	4,000	18.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,042.00000	1,120,000	18.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		127.00000	99,000	13.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		163.00000	215,000	13.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		968.00000	889,000	17.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		4.00000	5,000	17.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,965.00000	1,884,000	22.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		1.00000	0,000	22.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,936.00000	10,016,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,936.00000	8,016,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,886.00000	9,966,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	43.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,886.00000	7,966,000	43.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,836.00000	9,916,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	43.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,836.00000	7,916,000	43.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,736.00000	9,816,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	43.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,736.00000	7,816,000	43.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,586.00000	9,666,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	42.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,586.00000	7,666,000	42.80	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	21.55	Call		0.00000	0,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,536.00000	9,616,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	42.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,536.00000	7,616,000	42.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,436.00000	9,516,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	42.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,436.00000	7,516,000	42.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	38.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,436.00000	5,516,000	38.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	32.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,436.00000	3,516,000	32.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		2.00000	2,000	21.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,438.00000	1,518,000	21.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		35.00000	27,000	15.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		471.00000	543,000	15.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		582.00000	509,000	15.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		18.00000	25,000	15.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,565.00000	1,485,000	20.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		1.00000	1,000	20.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,565.00000	2,484,000	21.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1.00000	0,000	21.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		9,286.00000	9,366,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	42.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		7,286.00000	7,366,000	42.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	38.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		5,286.00000	5,366,000	38.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	36.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		4,286.00000	4,366,000	36.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	31.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,286.00000	3,366,000	31.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	25.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		2,286.00000	2,366,000	25.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		3.00000	2,000	20.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,289.00000	1,368,000	20.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		57.00000	44,000	14.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		343.00000	410,000	14.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		724.00000	648,000	15.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		10.00000	14,000	15.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,715.00000	1,635,000	21.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		1.00000	1,000	21.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,715.00000	2,634,000	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1.00000	0,000	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		1.00000	0,000	24.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,037.00000	2,116,000	24.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	39.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,886.00000	5,966,000	39.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	37.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,886.00000	4,966,000	37.59	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	15.90	Call		0.00000	0,000	35.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,886.00000	3,966,000	35.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	29.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,886.00000	2,966,000	29.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	23.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,887.00000	1,967,000	23.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		9.00000	7,000	18.04	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		895.00000	973,000	18.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		210.00000	164,000	13.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		96.00000	130,000	13.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,116.00000	1,037,000	17.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		2.00000	3,000	17.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,115.00000	2,034,000	22.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		1.00000	0,000	22.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	39.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,636.00000	5,716,000	39.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	37.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,636.00000	4,716,000	37.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	33.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,636.00000	3,716,000	33.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	27.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,636.00000	2,716,000	27.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		1.00000	1,000	22.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,637.00000	1,717,000	22.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		18.00000	14,000	16.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		654.00000	730,000	16.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		403.00000	338,000	14.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		39.00000	54,000	14.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,365.00000	1,285,000	19.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		1.00000	1,000	19.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,365.00000	2,284,000	22.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		1.00000	0,000	22.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	39.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,736.00000	5,816,000	39.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	37.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,736.00000	4,816,000	37.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	34.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,736.00000	3,816,000	34.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	28.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,736.00000	2,816,000	28.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		1.00000	1,000	22.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,737.00000	1,817,000	22.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		13.00000	11,000	17.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		749.00000	827,000	17.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		321.00000	262,000	13.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		57.00000	78,000	13.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,265.00000	1,186,000	18.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		1.00000	2,000	18.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,265.00000	2,184,000	22.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		1.00000	0,000	22.47	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	17.55	Call		0.00000	0,000	38.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,536.00000	5,616,000	38.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	36.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,536.00000	4,616,000	36.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	33.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,536.00000	3,616,000	33.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	27.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,536.00000	2,616,000	27.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		2.00000	1,000	21.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,538.00000	1,617,000	21.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		25.00000	20,000	16.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		561.00000	636,000	16.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		490.00000	421,000	14.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		26.00000	37,000	14.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,465.00000	1,385,000	19.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		1.00000	1,000	19.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,465.00000	2,384,000	21.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1.00000	0,000	21.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	39.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,836.00000	5,916,000	39.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	37.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,836.00000	4,916,000	37.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	35.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,836.00000	3,916,000	35.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	29.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,836.00000	2,916,000	29.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	23.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,837.00000	1,917,000	23.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		10.00000	8,000	17.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		846.00000	924,000	17.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		245.00000	194,000	13.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		81.00000	110,000	13.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,166.00000	1,086,000	18.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		2.00000	2,000	18.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,165.00000	2,084,000	22.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		1.00000	0,000	22.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	39.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,936.00000	6,016,000	39.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	37.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,936.00000	5,016,000	37.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	35.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,936.00000	4,016,000	35.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	29.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,936.00000	3,016,000	29.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	23.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,937.00000	2,017,000	23.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		7.00000	6,000	18.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		943.00000	1,022,000	18.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		178.00000	136,000	12.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		114.00000	152,000	12.87	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	10.95	Call		1,067.00000	987,000	17.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3.00000	3,000	17.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,065.00000	1,984,000	22.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		1.00000	0,000	22.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	39.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,786.00000	5,866,000	39.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	37.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,786.00000	4,866,000	37.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	34.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,786.00000	3,866,000	34.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	28.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,786.00000	2,866,000	28.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		1.00000	1,000	22.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,787.00000	1,867,000	22.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		12.00000	9,000	17.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		798.00000	875,000	17.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		282.00000	227,000	13.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		68.00000	93,000	13.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,216.00000	1,136,000	18.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		2.00000	2,000	18.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,215.00000	2,134,000	22.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		1.00000	0,000	22.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	39.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,686.00000	5,766,000	39.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	37.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,686.00000	4,766,000	37.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	34.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,686.00000	3,766,000	34.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	28.27	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,686.00000	2,766,000	28.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		1.00000	1,000	22.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,687.00000	1,767,000	22.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		16.00000	12,000	16.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		702.00000	778,000	16.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		361.00000	299,000	14.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		47.00000	65,000	14.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,315.00000	1,235,000	18.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		1.00000	1,000	18.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,315.00000	2,234,000	22.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		1.00000	0,000	22.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	38.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,586.00000	5,666,000	38.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	37.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,586.00000	4,666,000	37.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	33.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,586.00000	3,666,000	33.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	27.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,586.00000	2,666,000	27.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		1.00000	1,000	21.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,587.00000	1,667,000	21.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		22.00000	17,000	16.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		608.00000	683,000	16.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		446.00000	379,000	14.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		32.00000	45,000	14.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,415.00000	1,335,000	19.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		1.00000	1,000	19.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,415.00000	2,334,000	22.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1.00000	0,000	22.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	38.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,486.00000	5,566,000	38.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	36.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,486.00000	4,566,000	36.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,486.00000	3,566,000	33.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	27.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,486.00000	2,566,000	27.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		30.00000	23,000	15.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		516.00000	589,000	15.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		536.00000	465,000	14.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		22.00000	31,000	14.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,515.00000	1,435,000	19.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		1.00000	1,000	19.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,515.00000	2,434,000	21.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1.00000	0,000	21.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		2.00000	1,000	21.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,488.00000	1,567,000	21.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,586.00000	8,666,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	40.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,586.00000	6,666,000	40.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,415.00000	3,334,000	20.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1.00000	0,000	20.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,486.00000	8,566,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	40.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,486.00000	6,566,000	40.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,515.00000	3,434,000	19.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1.00000	0,000	19.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,536.00000	8,616,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	40.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,536.00000	6,616,000	40.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,465.00000	3,384,000	19.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1.00000	0,000	19.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,786.00000	8,866,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	41.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,786.00000	6,866,000	41.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,215.00000	3,134,000	20.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1.00000	0,000	20.29	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	20.90	Call		0.00000	0,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,886.00000	8,966,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	41.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,886.00000	6,966,000	41.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,115.00000	3,034,000	20.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1.00000	0,000	20.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,836.00000	8,916,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	41.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,836.00000	6,916,000	41.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,165.00000	3,084,000	20.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1.00000	0,000	20.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,936.00000	9,016,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	41.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,936.00000	7,016,000	41.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,065.00000	2,984,000	20.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1.00000	0,000	20.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		9,086.00000	9,166,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	41.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,086.00000	7,166,000	41.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	37.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		5,086.00000	5,166,000	37.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	30.67	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	15/03/2010	Foreign Exchange Future	15.10	Put		3,086.00000	3,166,000	30.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2,915.00000	2,834,000	20.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1.00000	0,000	20.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		9,136.00000	9,216,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,136.00000	7,216,000	41.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	38.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,136.00000	5,216,000	38.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	30.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,136.00000	3,216,000	30.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		9,036.00000	9,116,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	41.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		7,036.00000	7,116,000	41.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	37.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		5,036.00000	5,116,000	37.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	30.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		3,036.00000	3,116,000	30.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,965.00000	2,884,000	20.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1.00000	0,000	20.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		8,336.00000	8,416,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	40.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		6,336.00000	6,416,000	40.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	36.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		4,336.00000	4,416,000	36.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	26.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,336.00000	2,416,000	26.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		3,665.00000	3,584,000	19.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		1.00000	0,000	19.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,065.00000	3,984,000	19.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		1.00000	0,000	19.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,015.00000	2,934,000	20.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1.00000	0,000	20.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,015.00000	3,934,000	19.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		1.00000	0,000	19.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,165.00000	4,084,000	19.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		1.00000	0,000	19.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,965.00000	3,884,000	19.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		1.00000	0,000	19.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,636.00000	8,716,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	40.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,636.00000	6,716,000	40.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,365.00000	3,284,000	20.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1.00000	0,000	20.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,865.00000	3,784,000	19.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		1.00000	0,000	19.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	43.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		8,186.00000	8,266,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	40.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		6,186.00000	6,266,000	40.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	36.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,186.00000	4,266,000	36.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	25.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,186.00000	2,266,000	25.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,815.00000	3,734,000	19.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		1.00000	0,000	19.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,436.00000	8,516,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	40.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		6,436.00000	6,516,000	40.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	36.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,436.00000	4,516,000	36.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	26.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,436.00000	2,516,000	26.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,565.00000	3,484,000	19.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1.00000	0,000	19.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,686.00000	8,766,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	41.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,686.00000	6,766,000	41.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,315.00000	3,234,000	20.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1.00000	0,000	20.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		8,386.00000	8,466,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	40.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,386.00000	6,466,000	40.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	36.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,386.00000	4,466,000	36.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	26.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,386.00000	2,466,000	26.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,615.00000	3,534,000	19.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		1.00000	0,000	19.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,736.00000	8,816,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	41.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,736.00000	6,816,000	41.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,265.00000	3,184,000	20.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1.00000	0,000	20.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.13490	12.21560		15.23	1,286,299.40	106	13,757.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,834.00000	9,915,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		1.00000	1,000	29.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,835.00000	7,916,000	29.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,134.00000	10,215,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,134.00000	8,215,000	29.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,634.00000	9,715,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		1.00000	1,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,635.00000	7,716,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		2.00000	2,000	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,636.00000	5,717,000	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		16.00000	16,000	24.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,650.00000	3,731,000	24.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,484.00000	9,565,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		1.00000	1,000	28.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,485.00000	7,566,000	28.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		3.00000	3,000	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,487.00000	5,568,000	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		18.00000	18,000	24.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,502.00000	3,583,000	24.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		9,384.00000	9,465,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		1.00000	1,000	28.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,385.00000	7,466,000	28.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		113.00000	109,000	19.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,497.00000	1,574,000	19.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		273.00000	259,000	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		657.00000	724,000	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,637.00000	1,561,000	15.92	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	10.60	Put		21.00000	26,000	15.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,621.00000	2,541,000	19.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		5.00000	6,000	19.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,184.00000	9,265,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		1.00000	1,000	28.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,185.00000	7,266,000	28.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,234.00000	9,315,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		1.00000	1,000	28.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,235.00000	7,316,000	28.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		315.00000	298,000	16.20	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		549.00000	613,000	16.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		871.00000	815,000	14.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		105.00000	130,000	14.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,783.00000	1,705,000	16.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		17.00000	20,000	16.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,770.00000	2,690,000	20.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		4.00000	5,000	20.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,684.00000	9,765,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		2.00000	2,000	26.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,686.00000	5,767,000	26.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		15.00000	15,000	24.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,699.00000	3,780,000	24.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,884.00000	9,965,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		1.00000	1,000	29.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,885.00000	7,966,000	29.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		2.00000	2,000	26.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,886.00000	5,967,000	26.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,034.00000	10,115,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		1.00000	1,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,035.00000	8,116,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		384.00000	362,000	15.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		418.00000	477,000	15.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,032.00000	969,000	14.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		66.00000	84,000	14.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,978.00000	1,899,000	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		12.00000	14,000	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,084.00000	10,165,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,084.00000	8,165,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		990.00000	930,000	14.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		74.00000	95,000	14.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,929.00000	1,851,000	16.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		13.00000	16,000	16.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	29.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,984.00000	10,065,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		1.00000	1,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,985.00000	8,066,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		73.00000	70,000	21.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,057.00000	2,135,000	21.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		157.00000	151,000	18.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,141.00000	1,216,000	18.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		404.00000	380,000	15.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		388.00000	445,000	15.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,074.00000	1,010,000	14.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		58.00000	75,000	14.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,027.00000	1,948,000	17.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		11.00000	13,000	17.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,934.00000	10,015,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		2.00000	2,000	26.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,936.00000	6,017,000	26.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		12.00000	12,000	24.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,946.00000	4,027,000	24.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,784.00000	9,865,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		1.00000	1,000	29.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,785.00000	7,866,000	29.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,734.00000	9,815,000	29.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		1.00000	1,000	28.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,735.00000	7,816,000	28.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		2.00000	2,000	26.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,736.00000	5,817,000	26.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		15.00000	15,000	24.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,749.00000	3,830,000	24.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,584.00000	9,665,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		1.00000	1,000	28.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,585.00000	7,666,000	28.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		2.00000	2,000	25.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,586.00000	5,667,000	25.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		17.00000	17,000	24.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,601.00000	3,682,000	24.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		624.00000	582,000	14.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		208.00000	247,000	14.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,446.00000	1,372,000	15.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		30.00000	37,000	15.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,422.00000	2,342,000	18.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		6.00000	7,000	18.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,534.00000	9,615,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		1.00000	1,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,535.00000	7,616,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	29.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		9,434.00000	9,515,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		1.00000	1,000	28.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,435.00000	7,516,000	28.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		109.00000	105,000	20.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,543.00000	1,620,000	20.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		724.00000	676,000	14.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		158.00000	191,000	14.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1,589.00000	1,514,000	15.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		23.00000	29,000	15.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		9,334.00000	9,415,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		1.00000	1,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		7,335.00000	7,416,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		2.00000	2,000	26.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,836.00000	5,917,000	26.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		5.00000	5,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,839.00000	4,920,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		13.00000	13,000	24.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,847.00000	3,928,000	24.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		33.00000	32,000	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,867.00000	2,947,000	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		118.00000	113,000	19.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,452.00000	1,528,000	19.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		286.00000	271,000	16.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		620.00000	686,000	16.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		795.00000	744,000	14.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		129.00000	159,000	14.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,686.00000	1,609,000	16.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		20.00000	24,000	16.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,670.00000	2,590,000	19.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		4.00000	5,000	19.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		70.00000	67,000	21.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,104.00000	2,182,000	21.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		1.00000	1,000	26.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,385.00000	6,466,000	26.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		8.00000	8,000	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,392.00000	4,473,000	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		20.00000	20,000	23.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,404.00000	3,485,000	23.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		453.00000	422,000	15.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		337.00000	387,000	15.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,165.00000	1,096,000	14.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		49.00000	61,000	14.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		1.00000	1,000	26.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		6,285.00000	6,366,000	26.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		188.00000	179,000	17.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		972.00000	1,044,000	17.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		506.00000	472,000	15.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		290.00000	337,000	15.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,258.00000	1,187,000	14.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		42.00000	52,000	14.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,224.00000	2,145,000	17.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		8.00000	10,000	17.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		2.00000	2,000	26.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,986.00000	6,067,000	26.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		4.00000	4,000	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,988.00000	5,069,000	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		12.00000	12,000	24.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,996.00000	4,077,000	24.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		28.00000	28,000	23.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,012.00000	3,093,000	23.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		105.00000	101,000	20.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,589.00000	1,666,000	20.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		248.00000	235,000	17.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		732.00000	800,000	17.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		690.00000	644,000	14.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		174.00000	209,000	14.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,541.00000	1,466,000	15.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		25.00000	31,000	15.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,521.00000	2,442,000	19.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		5.00000	7,000	19.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		593.00000	553,000	14.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		227.00000	268,000	14.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,398.00000	1,325,000	15.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		32.00000	40,000	15.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,373.00000	2,293,000	18.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		7.00000	8,000	18.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		3.00000	3,000	25.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,437.00000	5,518,000	25.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		7.00000	8,000	25.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,441.00000	4,523,000	25.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		164.00000	157,000	18.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,098.00000	1,172,000	18.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		428.00000	399,000	15.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		362.00000	414,000	15.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,076.00000	1,997,000	17.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		10.00000	12,000	17.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		1.00000	1,000	26.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		6,335.00000	6,416,000	26.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		8.00000	8,000	25.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,342.00000	4,423,000	25.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		21.00000	20,000	23.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,355.00000	3,435,000	23.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		81.00000	79,000	21.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,915.00000	1,994,000	21.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		180.00000	172,000	18.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,014.00000	1,087,000	18.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		479.00000	447,000	15.14	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		313.00000	362,000	15.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,211.00000	1,141,000	14.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		45.00000	56,000	14.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,175.00000	2,096,000	17.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		9.00000	11,000	17.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		1.00000	1,000	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		6,235.00000	6,316,000	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		3.00000	3,000	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,237.00000	5,318,000	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		9.00000	9,000	24.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,243.00000	4,324,000	24.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		23.00000	22,000	23.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,257.00000	3,337,000	23.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		196.00000	187,000	17.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		930.00000	1,002,000	17.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		534.00000	498,000	15.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		268.00000	313,000	15.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,304.00000	1,233,000	14.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		38.00000	48,000	14.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,274.00000	2,194,000	18.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		8.00000	9,000	18.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		206.00000	196,000	17.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		890.00000	961,000	17.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		563.00000	525,000	15.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		247.00000	290,000	15.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,323.00000	2,244,000	18.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		7.00000	9,000	18.22	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	14/06/2010	Foreign Exchange Future	18.25	Call		2.00000	2,000	26.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,036.00000	6,117,000	26.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		4.00000	4,000	25.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,038.00000	5,119,000	25.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		11.00000	11,000	24.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,045.00000	4,126,000	24.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		27.00000	27,000	23.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,061.00000	3,142,000	23.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		236.00000	225,000	17.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		770.00000	840,000	17.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		656.00000	613,000	14.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		190.00000	228,000	14.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,494.00000	1,419,000	15.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		28.00000	34,000	15.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,472.00000	2,392,000	18.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		6.00000	7,000	18.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		101.00000	97,000	20.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,635.00000	1,712,000	20.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		2.00000	2,000	26.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,786.00000	5,867,000	26.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		5.00000	5,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,789.00000	4,870,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		14.00000	14,000	24.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,798.00000	3,879,000	24.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		34.00000	33,000	22.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,818.00000	2,898,000	22.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		128.00000	123,000	19.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,362.00000	1,438,000	19.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		3.00000	3,000	25.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,537.00000	5,618,000	25.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		7.00000	7,000	25.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,541.00000	4,622,000	25.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		17.00000	17,000	24.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,551.00000	3,632,000	24.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		43.00000	42,000	22.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,577.00000	2,657,000	22.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		151.00000	145,000	18.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,185.00000	1,260,000	18.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		3.00000	3,000	25.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,337.00000	5,418,000	25.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		949.00000	891,000	14.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		83.00000	106,000	14.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,880.00000	1,802,000	16.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		14.00000	17,000	16.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,869.00000	2,789,000	20.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		3.00000	4,000	20.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		4.00000	4,000	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,188.00000	5,269,000	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		10.00000	10,000	24.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,194.00000	4,275,000	24.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		60.00000	58,000	22.06	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,244.00000	2,323,000	22.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		910.00000	853,000	14.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		94.00000	118,000	14.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,831.00000	1,754,000	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		15.00000	19,000	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		9.00000	9,000	24.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,293.00000	4,374,000	24.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		22.00000	21,000	23.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,306.00000	3,386,000	23.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		55.00000	53,000	22.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,339.00000	2,418,000	22.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		123.00000	118,000	19.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,407.00000	1,483,000	19.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		300.00000	284,000	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		584.00000	649,000	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		833.00000	779,000	14.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		117.00000	144,000	14.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,734.00000	1,657,000	16.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		18.00000	22,000	16.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,720.00000	2,640,000	19.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		4.00000	5,000	19.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		1.00000	1,000	28.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,685.00000	7,766,000	28.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		1.00000	1,000	26.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,185.00000	6,266,000	26.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		6.00000	6,000	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,690.00000	4,771,000	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		24.00000	23,000	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,208.00000	3,288,000	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		90.00000	87,000	20.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,774.00000	1,852,000	20.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		331.00000	313,000	16.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		515.00000	578,000	16.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,351.00000	1,279,000	15.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		35.00000	44,000	15.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,819.00000	2,739,000	20.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		3.00000	4,000	20.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,316.00000	4,235,000	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		84.00000	81,000	21.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,868.00000	1,946,000	21.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		1.00000	1,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,935.00000	8,016,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		1.00000	1,000	27.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,435.00000	6,516,000	27.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		5.00000	5,000	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,939.00000	5,020,000	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		19.00000	19,000	23.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,453.00000	3,534,000	23.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		76.00000	74,000	21.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,010.00000	2,089,000	21.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		260.00000	247,000	16.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		694.00000	762,000	16.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,119.00000	1,051,000	14.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		53.00000	66,000	14.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,571.00000	2,491,000	19.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		5.00000	6,000	19.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,066.00000	3,986,000	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	1,000	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		8,384.00000	8,465,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		1.00000	1,000	27.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,885.00000	6,966,000	27.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		3.00000	3,000	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,387.00000	5,468,000	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		13.00000	13,000	24.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,897.00000	3,978,000	24.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		50.00000	48,000	22.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,434.00000	2,513,000	22.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		172.00000	164,000	18.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,056.00000	1,129,000	18.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		759.00000	710,000	14.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		143.00000	175,000	14.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,125.00000	2,046,000	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
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		9.00000	11,000	17.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,617.00000	3,536,000	23.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1.00000	1,000	23.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		2.00000	2,000	26.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,086.00000	6,167,000	26.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		4.00000	4,000	25.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,088.00000	5,169,000	25.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		11.00000	11,000	24.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,095.00000	4,176,000	24.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		26.00000	25,000	23.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,110.00000	3,190,000	23.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		67.00000	64,000	21.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,151.00000	2,229,000	21.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		97.00000	94,000	20.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,681.00000	1,759,000	20.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		144.00000	139,000	18.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,228.00000	1,304,000	18.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		226.00000	215,000	17.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		810.00000	880,000	17.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		366.00000	345,000	15.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		450.00000	510,000	15.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		79.00000	76,000	21.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,963.00000	2,041,000	21.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		2.00000	2,000	26.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,136.00000	6,217,000	26.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		4.00000	4,000	25.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,138.00000	5,219,000	25.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		10.00000	10,000	24.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,144.00000	4,225,000	24.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		25.00000	24,000	23.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,159.00000	3,239,000	23.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		94.00000	90,000	20.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,728.00000	1,805,000	20.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		139.00000	133,000	19.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,273.00000	1,348,000	19.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		215.00000	205,000	17.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		849.00000	920,000	17.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		348.00000	329,000	15.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		482.00000	544,000	15.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		87.00000	84,000	21.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,821.00000	1,899,000	21.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		3.00000	3,000	25.75	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,287.00000	5,368,000	25.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		133.00000	128,000	19.26	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,317.00000	1,393,000	19.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		63.00000	61,000	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,197.00000	2,276,000	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,584.00000	8,665,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		1.00000	1,000	27.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,585.00000	6,666,000	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		6.00000	6,000	25.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,590.00000	4,671,000	25.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		41.00000	40,000	22.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,625.00000	2,705,000	22.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,417.00000	3,337,000	22.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1.00000	2,000	22.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,484.00000	8,565,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		1.00000	1,000	27.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,485.00000	6,566,000	27.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		7.00000	7,000	25.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,491.00000	4,572,000	25.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		45.00000	44,000	22.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,529.00000	2,609,000	22.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,517.00000	3,437,000	23.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1.00000	2,000	23.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,534.00000	8,615,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		1.00000	1,000	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,535.00000	6,616,000	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,467.00000	3,387,000	22.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1.00000	2,000	22.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,784.00000	8,865,000	29.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		1.00000	1,000	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,785.00000	6,866,000	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,218.00000	3,138,000	21.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		2.00000	3,000	21.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,884.00000	8,965,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		5.00000	5,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,889.00000	4,970,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		31.00000	30,000	23.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,915.00000	2,995,000	23.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,118.00000	3,038,000	21.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		2.00000	3,000	21.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,834.00000	8,915,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		1.00000	1,000	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,835.00000	6,916,000	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,168.00000	3,088,000	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		2.00000	3,000	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,934.00000	9,015,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		1.00000	1,000	27.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,935.00000	7,016,000	27.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		30.00000	29,000	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,964.00000	3,044,000	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,068.00000	2,988,000	21.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		2.00000	3,000	21.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,084.00000	9,165,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		1.00000	1,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,085.00000	7,166,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,919.00000	2,839,000	20.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		3.00000	4,000	20.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,134.00000	9,215,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		1.00000	1,000	28.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,135.00000	7,216,000	28.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,034.00000	9,115,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		1.00000	1,000	27.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,035.00000	7,116,000	27.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,969.00000	2,889,000	20.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		3.00000	4,000	20.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		8,334.00000	8,415,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		52.00000	50,000	22.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,386.00000	2,465,000	22.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,667.00000	3,586,000	23.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1.00000	1,000	23.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,018.00000	2,938,000	20.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		2.00000	3,000	20.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,016.00000	3,936,000	25.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		0.00000	1,000	25.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,166.00000	4,086,000	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	1,000	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,966.00000	3,886,000	24.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		0.00000	1,000	24.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,634.00000	8,715,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		1.00000	1,000	27.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,635.00000	6,716,000	27.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		6.00000	6,000	25.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,640.00000	4,721,000	25.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		39.00000	38,000	22.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,673.00000	2,753,000	22.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,367.00000	3,287,000	22.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1.00000	2,000	22.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,434.00000	8,515,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		48.00000	46,000	22.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,482.00000	2,561,000	22.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,567.00000	3,487,000	23.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1.00000	2,000	23.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,867.00000	3,786,000	24.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	1,000	24.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	29.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		8,184.00000	8,265,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,817.00000	3,736,000	24.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	1,000	24.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,684.00000	8,765,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		1.00000	1,000	27.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,685.00000	6,766,000	27.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		37.00000	36,000	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,721.00000	2,801,000	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,318.00000	3,237,000	22.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		2.00000	2,000	22.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		9,284.00000	9,365,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		1.00000	1,000	28.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,285.00000	7,366,000	28.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,734.00000	8,815,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		1.00000	1,000	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,735.00000	6,816,000	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		6.00000	6,000	25.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,740.00000	4,821,000	25.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		36.00000	35,000	22.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,770.00000	2,850,000	22.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,268.00000	3,187,000	22.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		2.00000	2,000	22.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,984.00000	9,065,000	29.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		1.00000	1,000	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,985.00000	7,066,000	27.83	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			12.33820	12.41570		16.15	111,043.80	9	1,294.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		491.00000	455,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		805.00000	847,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		471.00000	437,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		835.00000	879,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		511.00000	474,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		775.00000	816,000	17.00	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future			0.08530	0.08500		20.46	0.00	0	1,364.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		518.00000	547,000	20.46	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		18.00000	17,000	20.46	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		50.00000	50,000	24.94	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		550.00000	520,000	24.94	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,501.00000	1,531,000	32.32	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		1.00000	1,000	32.32	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08680	0.08660		24.85	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		803.00000	817,000	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		143.00000	137,000	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		336.00000	342,000	25.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		676.00000	662,000	25.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,672.00000	1,694,000	22.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		12.00000	14,000	22.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			10.48230	10.55870		12.77	3,144,690.00	300	21,776.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	41.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		9,091.00000	9,168,000	41.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	39.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		7,091.00000	7,168,000	39.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	34.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		5,091.00000	5,168,000	34.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	28.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		3,091.00000	3,168,000	28.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		2.00000	2,000	19.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		1,093.00000	1,170,000	19.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		90.00000	67,000	13.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		181.00000	235,000	13.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		911.00000	835,000	16.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2.00000	3,000	16.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		1,909.00000	1,832,000	19.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	19.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		2,909.00000	2,832,000	15.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		0.00000	0,000	15.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	41.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		9,341.00000	9,418,000	41.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	40.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		7,341.00000	7,418,000	40.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	41.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,441.00000	9,518,000	41.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	40.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		7,441.00000	7,518,000	40.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	41.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		9,191.00000	9,268,000	41.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	39.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		7,191.00000	7,268,000	39.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	24.54	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		2,041.00000	2,118,000	24.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	41.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,991.00000	9,068,000	41.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	39.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,991.00000	7,068,000	39.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	34.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,991.00000	5,068,000	34.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	28.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,991.00000	3,068,000	28.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		3.00000	2,000	18.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		994.00000	1,070,000	18.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		129.00000	97,000	13.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		120.00000	165,000	13.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,010.00000	934,000	17.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1.00000	2,000	17.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,009.00000	1,932,000	19.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	19.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,009.00000	2,932,000	15.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	15.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	41.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,841.00000	8,918,000	41.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	38.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,841.00000	6,918,000	38.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	34.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,841.00000	4,918,000	34.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	27.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,841.00000	2,918,000	27.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		5.00000	4,000	17.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		846.00000	922,000	17.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		226.00000	175,000	13.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		67.00000	93,000	13.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,159.00000	1,083,000	17.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		0.00000	1,000	17.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,159.00000	2,082,000	19.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	19.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,159.00000	3,082,000	16.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	16.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	41.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,891.00000	8,968,000	41.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	39.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,891.00000	6,968,000	39.08	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	15.45	Call		0.00000	0,000	34.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,891.00000	4,968,000	34.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	27.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,891.00000	2,968,000	27.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		4.00000	3,000	18.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		895.00000	971,000	18.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		191.00000	144,000	13.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		82.00000	112,000	13.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,109.00000	1,033,000	17.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		0.00000	1,000	17.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,109.00000	2,032,000	19.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	19.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,109.00000	3,032,000	15.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	15.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	41.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		9,241.00000	9,318,000	41.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	39.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		7,241.00000	7,318,000	39.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	41.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,491.00000	9,568,000	41.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	40.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,491.00000	7,568,000	40.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	41.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,541.00000	9,618,000	41.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	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	18.10	Put		7,541.00000	7,618,000	40.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	41.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,391.00000	9,468,000	41.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	40.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,391.00000	7,468,000	40.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	41.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		9,291.00000	9,368,000	41.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	39.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		7,291.00000	7,368,000	39.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	41.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		9,141.00000	9,218,000	41.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	39.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		7,141.00000	7,218,000	39.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	41.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		9,041.00000	9,118,000	41.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	39.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		7,041.00000	7,118,000	39.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	34.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		5,041.00000	5,118,000	34.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	28.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		3,041.00000	3,118,000	28.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		3.00000	2,000	19.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		1,044.00000	1,120,000	19.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		108.00000	81,000	13.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		149.00000	199,000	13.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		960.00000	884,000	17.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1.00000	2,000	17.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		1,959.00000	1,882,000	19.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	19.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		2,959.00000	2,882,000	15.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	15.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	41.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,941.00000	9,018,000	41.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	39.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,941.00000	7,018,000	39.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	41.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,791.00000	8,868,000	41.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	38.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,791.00000	6,868,000	38.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	34.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,791.00000	4,868,000	34.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,791.00000	3,868,000	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	27.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,791.00000	2,868,000	27.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	23.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,791.00000	1,868,000	23.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		6.00000	5,000	17.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		797.00000	873,000	17.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		263.00000	208,000	13.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		54.00000	76,000	13.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,209.00000	1,133,000	18.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		0.00000	1,000	18.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,209.00000	2,132,000	19.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	19.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,209.00000	3,132,000	17.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	17.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	34.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,941.00000	5,018,000	34.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	32.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,941.00000	4,018,000	32.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,941.00000	3,018,000	28.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	24.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,941.00000	2,018,000	24.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		4.00000	3,000	18.46	0.00	0	10.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		945.00000	1,021,000	18.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		159.00000	116,000	12.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		100.00000	134,000	12.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,059.00000	984,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		0.00000	2,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,059.00000	1,982,000	20.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	20.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,059.00000	2,982,000	15.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	15.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	35.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		5,141.00000	5,218,000	35.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	32.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		4,141.00000	4,218,000	32.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		3,141.00000	3,218,000	28.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	24.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		2,141.00000	2,218,000	24.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		2.00000	1,000	19.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		1,143.00000	1,219,000	19.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		75.00000	55,000	13.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		216.00000	273,000	13.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		861.00000	786,000	16.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2.00000	4,000	16.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		1,859.00000	1,782,000	19.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	19.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		2,859.00000	2,782,000	16.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	16.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	35.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		5,191.00000	5,268,000	35.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	32.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		4,191.00000	4,268,000	32.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	29.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		3,191.00000	3,268,000	29.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	25.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		2,191.00000	2,268,000	25.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		2.00000	1,000	19.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		1,193.00000	1,269,000	19.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		62.00000	46,000	14.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		253.00000	314,000	14.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		812.00000	737,000	16.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		3.00000	5,000	16.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		1,809.00000	1,732,000	19.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	19.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		2,809.00000	2,732,000	16.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	16.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	35.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		5,391.00000	5,468,000	35.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	33.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,391.00000	4,468,000	33.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	29.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,391.00000	3,468,000	29.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	25.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,391.00000	2,468,000	25.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	21.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,392.00000	1,469,000	21.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		29.00000	21,000	15.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		420.00000	489,000	15.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		617.00000	545,000	15.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		8.00000	13,000	15.47	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	8.95	Call		1,609.00000	1,532,000	18.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	18.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,609.00000	2,532,000	17.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	17.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	35.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		5,441.00000	5,518,000	35.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	33.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,441.00000	4,518,000	33.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	30.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,441.00000	3,518,000	30.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	26.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,441.00000	2,518,000	26.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	21.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,442.00000	1,519,000	21.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		24.00000	17,000	15.61	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		465.00000	535,000	15.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		570.00000	498,000	15.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		11.00000	16,000	15.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,559.00000	1,482,000	18.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	18.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,559.00000	2,482,000	17.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	17.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	35.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		5,291.00000	5,368,000	35.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	32.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		4,291.00000	4,368,000	32.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	29.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		3,291.00000	3,368,000	29.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	25.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		2,291.00000	2,368,000	25.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	20.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,292.00000	1,369,000	20.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		43.00000	31,000	14.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		334.00000	399,000	14.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		714.00000	640,000	15.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		5.00000	8,000	15.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		1,709.00000	1,632,000	19.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	19.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		2,709.00000	2,632,000	16.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	16.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	35.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		5,241.00000	5,318,000	35.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	32.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		4,241.00000	4,318,000	32.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	29.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		3,241.00000	3,318,000	29.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	25.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		2,241.00000	2,318,000	25.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	20.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		1,242.00000	1,319,000	20.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		52.00000	37,000	14.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		293.00000	355,000	14.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		763.00000	688,000	16.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		4.00000	6,000	16.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1,759.00000	1,682,000	19.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	19.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		2,759.00000	2,682,000	16.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	16.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	35.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		5,341.00000	5,418,000	35.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	33.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		4,341.00000	4,418,000	33.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	29.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,341.00000	3,418,000	29.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	25.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,341.00000	2,418,000	25.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	20.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,342.00000	1,419,000	20.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		35.00000	25,000	15.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		376.00000	443,000	15.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		665.00000	592,000	15.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		6.00000	10,000	15.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1,659.00000	1,582,000	19.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	19.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		2,659.00000	2,582,000	17.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	17.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	36.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,591.00000	5,668,000	36.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	33.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,591.00000	4,668,000	33.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	30.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,591.00000	3,668,000	30.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	26.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,591.00000	2,668,000	26.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	22.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,591.00000	1,668,000	22.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		13.00000	10,000	16.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		604.00000	678,000	16.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		431.00000	364,000	14.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		22.00000	32,000	14.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,409.00000	1,332,000	18.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	18.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,409.00000	2,332,000	18.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	18.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	35.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,491.00000	5,568,000	35.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	33.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,491.00000	4,568,000	33.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	30.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,491.00000	3,568,000	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	13.05	Call		0.00000	0,000	26.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,491.00000	2,568,000	26.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		1.00000	0,000	21.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,492.00000	1,568,000	21.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		20.00000	14,000	15.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		511.00000	582,000	15.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		523.00000	452,000	14.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		14.00000	20,000	14.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,509.00000	1,432,000	18.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	18.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,509.00000	2,432,000	17.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	17.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	35.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,541.00000	5,618,000	35.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	33.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,541.00000	4,618,000	33.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	30.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,541.00000	3,618,000	30.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	26.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,541.00000	2,618,000	26.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		16.00000	12,000	16.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		557.00000	630,000	16.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		476.00000	408,000	14.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		17.00000	26,000	14.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,459.00000	1,382,000	18.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	18.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,459.00000	2,382,000	18.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	18.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	36.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,641.00000	5,718,000	36.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	33.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,641.00000	4,718,000	33.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	30.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,641.00000	3,718,000	30.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	26.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,641.00000	2,718,000	26.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	22.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,641.00000	1,718,000	22.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		11.00000	8,000	16.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		652.00000	726,000	16.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		387.00000	322,000	14.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		28.00000	40,000	14.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,359.00000	1,282,000	18.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	18.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,359.00000	2,282,000	18.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	18.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	36.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,691.00000	5,768,000	36.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	33.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,691.00000	4,768,000	33.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	31.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,691.00000	3,768,000	31.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	27.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,691.00000	2,768,000	27.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	22.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,691.00000	1,768,000	22.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		9.00000	7,000	17.03	0.00	0	2,700.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		700.00000	775,000	17.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		344.00000	282,000	14.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		35.00000	50,000	14.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,309.00000	1,233,000	18.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		0.00000	1,000	18.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		2,309.00000	2,232,000	18.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	18.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		1.00000	0,000	21.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,542.00000	1,618,000	21.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	41.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,591.00000	8,668,000	41.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	38.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,591.00000	6,668,000	38.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,409.00000	3,332,000	20.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	0,000	20.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	41.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,741.00000	8,818,000	41.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	38.75	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	17.30	Put		6,741.00000	6,818,000	38.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	34.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,741.00000	4,818,000	34.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	27.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,741.00000	2,818,000	27.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		8.00000	6,000	17.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		749.00000	824,000	17.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		303.00000	244,000	13.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		44.00000	62,000	13.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,259.00000	1,183,000	18.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		0.00000	1,000	18.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,259.00000	2,182,000	19.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		0.00000	0,000	19.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,259.00000	3,182,000	18.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	18.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	41.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,691.00000	8,768,000	41.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	38.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,691.00000	6,768,000	38.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,309.00000	3,232,000	19.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		0.00000	0,000	19.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	41.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,541.00000	8,618,000	41.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	38.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,541.00000	6,618,000	38.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		3,459.00000	3,382,000	21.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,000	21.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	41.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,641.00000	8,718,000	41.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	38.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,641.00000	6,718,000	38.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,359.00000	3,282,000	19.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	0,000	19.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.66360	10.74080		14.16	0.00	0	13,308.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		74.00000	65,000	18.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,433.00000	1,501,000	18.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		91.00000	80,000	18.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,250.00000	1,316,000	18.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		82.00000	72,000	18.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,341.00000	1,408,000	18.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	29.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,559.00000	8,636,000	29.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	27.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,559.00000	6,636,000	27.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		1.00000	1,000	23.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,560.00000	4,637,000	23.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		19.00000	16,000	21.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,578.00000	2,652,000	21.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		175.00000	155,000	16.31	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		734.00000	791,000	16.31	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	14/06/2010	Foreign Exchange Future	10.30	Call		586.00000	531,000	13.73	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		145.00000	167,000	13.73	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,455.00000	1,378,000	14.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		14.00000	14,000	14.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,443.00000	2,366,000	18.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		2.00000	2,000	18.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,441.00000	3,364,000	22.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	22.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	29.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,859.00000	8,936,000	29.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	27.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,859.00000	6,936,000	27.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	1,000	23.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,860.00000	4,937,000	23.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		13.00000	10,000	21.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,872.00000	2,946,000	21.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		125.00000	110,000	17.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		984.00000	1,046,000	17.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		408.00000	362,000	14.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		267.00000	298,000	14.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,164.00000	1,088,000	13.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		23.00000	24,000	13.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,145.00000	2,068,000	17.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		4.00000	4,000	17.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,141.00000	3,064,000	21.80	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	7.60	Put		0.00000	0,000	21.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	29.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,959.00000	9,036,000	29.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	27.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,959.00000	7,036,000	27.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	1,000	24.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,960.00000	5,037,000	24.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		11.00000	9,000	21.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,970.00000	3,045,000	21.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		112.00000	99,000	17.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,071.00000	1,135,000	17.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		358.00000	319,000	14.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		317.00000	355,000	14.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,068.00000	995,000	13.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		27.00000	31,000	13.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,046.00000	1,969,000	17.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		5.00000	5,000	17.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,042.00000	2,965,000	21.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		1.00000	1,000	21.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	29.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,609.00000	8,686,000	29.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	27.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,609.00000	6,686,000	27.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		1.00000	1,000	23.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,610.00000	4,687,000	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
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		18.00000	15,000	21.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,627.00000	2,701,000	21.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		165.00000	146,000	16.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		774.00000	832,000	16.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		553.00000	500,000	13.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		162.00000	186,000	13.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,406.00000	1,329,000	14.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		15.00000	15,000	14.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,394.00000	2,317,000	18.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		3.00000	3,000	18.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		3,391.00000	3,314,000	22.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	22.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	29.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,659.00000	8,736,000	29.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	27.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,659.00000	6,736,000	27.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		1.00000	1,000	23.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,660.00000	4,737,000	23.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		17.00000	14,000	21.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,676.00000	2,750,000	21.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		156.00000	138,000	16.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		815.00000	874,000	16.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		522.00000	470,000	13.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		181.00000	206,000	13.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,357.00000	1,281,000	14.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		16.00000	17,000	14.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,344.00000	2,267,000	18.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		3.00000	3,000	18.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		3,341.00000	3,264,000	22.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	22.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	29.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,809.00000	8,886,000	29.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	27.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,809.00000	6,886,000	27.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		1.00000	1,000	23.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,810.00000	4,887,000	23.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		13.00000	11,000	21.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,822.00000	2,897,000	21.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		132.00000	116,000	17.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		941.00000	1,002,000	17.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		434.00000	387,000	14.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		243.00000	273,000	14.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,212.00000	1,136,000	13.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		21.00000	22,000	13.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,195.00000	2,118,000	17.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		4.00000	4,000	17.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,191.00000	3,114,000	21.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	21.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	29.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,709.00000	8,786,000	29.72	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	17.45	Call		0.00000	0,000	27.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,709.00000	6,786,000	27.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		1.00000	1,000	23.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,710.00000	4,787,000	23.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		16.00000	13,000	21.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,725.00000	2,799,000	21.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		147.00000	130,000	16.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		856.00000	916,000	16.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		491.00000	441,000	13.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		200.00000	227,000	13.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,309.00000	1,232,000	13.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		18.00000	18,000	13.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2,294.00000	2,217,000	18.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		3.00000	3,000	18.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,291.00000	3,214,000	22.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	22.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	29.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,759.00000	8,836,000	29.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	27.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,759.00000	6,836,000	27.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		1.00000	1,000	23.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,760.00000	4,837,000	23.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		14.00000	12,000	21.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,773.00000	2,848,000	21.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		139.00000	123,000	16.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		898.00000	959,000	16.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		462.00000	414,000	13.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		221.00000	250,000	13.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,260.00000	1,184,000	13.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		19.00000	20,000	13.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,244.00000	2,167,000	18.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		3.00000	3,000	18.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,241.00000	3,164,000	21.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	21.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	29.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,109.00000	9,186,000	29.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	28.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,109.00000	7,186,000	28.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	24.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,110.00000	5,187,000	24.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		9.00000	7,000	21.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,118.00000	3,193,000	21.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		95.00000	84,000	18.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,204.00000	1,270,000	18.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		297.00000	265,000	14.82	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		406.00000	451,000	14.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		933.00000	866,000	13.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		42.00000	52,000	13.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,897.00000	1,820,000	16.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		6.00000	6,000	16.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,892.00000	2,815,000	20.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		1.00000	1,000	20.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	29.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,059.00000	9,136,000	29.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	28.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,059.00000	7,136,000	28.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	1,000	24.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,060.00000	5,137,000	24.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		9.00000	8,000	21.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,068.00000	3,144,000	21.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		100.00000	89,000	17.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,159.00000	1,225,000	17.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		316.00000	282,000	14.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		375.00000	418,000	14.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		977.00000	908,000	13.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		36.00000	44,000	13.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,947.00000	1,870,000	16.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		6.00000	6,000	16.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,942.00000	2,865,000	21.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		1.00000	1,000	21.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	29.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,159.00000	9,236,000	29.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	28.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,159.00000	7,236,000	28.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	24.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,160.00000	5,237,000	24.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		8.00000	7,000	21.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,167.00000	3,243,000	21.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		280.00000	250,000	14.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		439.00000	486,000	14.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		891.00000	824,000	13.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		50.00000	60,000	13.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,848.00000	1,771,000	16.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		7.00000	7,000	16.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,842.00000	2,765,000	20.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	1,000	20.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	29.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,209.00000	9,286,000	29.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	28.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,209.00000	7,286,000	28.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	24.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,210.00000	5,287,000	24.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		8.00000	6,000	21.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,217.00000	3,292,000	21.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		86.00000	76,000	18.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,295.00000	1,362,000	18.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		264.00000	235,000	15.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		473.00000	521,000	15.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		849.00000	784,000	13.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		58.00000	70,000	13.31	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	14/06/2010	Foreign Exchange Future	8.95	Call		1,798.00000	1,722,000	16.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		7.00000	8,000	16.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,792.00000	2,715,000	20.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		1.00000	1,000	20.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	29.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,009.00000	9,086,000	29.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	27.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,009.00000	7,086,000	27.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	1,000	24.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,010.00000	5,087,000	24.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		10.00000	8,000	21.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,019.00000	3,094,000	21.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		106.00000	94,000	17.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,115.00000	1,180,000	17.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		335.00000	300,000	14.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		344.00000	386,000	14.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,021.00000	951,000	13.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		30.00000	37,000	13.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1,996.00000	1,919,000	17.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		5.00000	5,000	17.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,992.00000	2,915,000	21.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		1.00000	1,000	21.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	29.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,259.00000	9,336,000	29.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	28.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,259.00000	7,336,000	28.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	24.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,260.00000	5,337,000	24.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		7.00000	6,000	21.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,266.00000	3,342,000	21.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		248.00000	221,000	15.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		507.00000	557,000	15.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		808.00000	744,000	13.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		67.00000	80,000	13.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,749.00000	1,672,000	15.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		8.00000	8,000	15.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,742.00000	2,665,000	20.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		1.00000	1,000	20.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	29.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,409.00000	9,486,000	29.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	28.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,409.00000	7,486,000	28.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	24.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,410.00000	5,487,000	24.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		6.00000	5,000	21.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,415.00000	3,491,000	21.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		71.00000	62,000	19.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,480.00000	1,548,000	19.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		208.00000	185,000	15.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		617.00000	671,000	15.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		692.00000	632,000	13.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		101.00000	118,000	13.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,601.00000	1,525,000	15.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		10.00000	11,000	15.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,593.00000	2,516,000	19.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		2.00000	2,000	19.62	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.84350	10.91860		15.06	0.00	0	525.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		279.00000	258,000	17.32	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,025.00000	1,079,000	17.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.02360	11.09480		15.46	0.00	0	158.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		12.00000	10,000	28.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,117.00000	9,186,000	28.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		31.00000	27,000	27.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,136.00000	7,203,000	27.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		66.00000	60,000	25.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,171.00000	5,236,000	25.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		138.00000	127,000	22.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,243.00000	3,303,000	22.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		333.00000	313,000	18.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,438.00000	1,489,000	18.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		580.00000	548,000	15.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		685.00000	724,000	15.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,093.00000	1,045,000	14.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		198.00000	221,000	14.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,930.00000	1,865,000	13.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		35.00000	41,000	13.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,909.00000	2,838,000	17.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		14.00000	14,000	17.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		360.00000	338,000	18.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,315.00000	1,364,000	18.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		12.00000	10,000	28.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,167.00000	9,236,000	28.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		30.00000	27,000	27.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,185.00000	7,253,000	27.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		65.00000	59,000	25.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,220.00000	5,285,000	25.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		135.00000	125,000	22.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,290.00000	3,351,000	22.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		325.00000	305,000	18.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,480.00000	1,531,000	18.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		563.00000	532,000	16.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		718.00000	758,000	16.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,060.00000	1,012,000	14.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		215.00000	238,000	14.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,884.00000	1,819,000	13.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		39.00000	45,000	13.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,859.00000	2,789,000	16.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		14.00000	15,000	16.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		8.00000	6,000	28.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,863.00000	9,932,000	28.08	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	18.95	Call		23.00000	20,000	28.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,878.00000	7,946,000	28.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		52.00000	47,000	26.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,907.00000	5,973,000	26.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		106.00000	98,000	24.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,961.00000	4,024,000	24.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		235.00000	220,000	20.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,090.00000	2,146,000	20.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		379.00000	357,000	17.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,234.00000	1,283,000	17.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		679.00000	641,000	15.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		534.00000	567,000	15.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1,279.00000	1,221,000	13.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		134.00000	147,000	13.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,170.00000	2,100,000	14.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		25.00000	26,000	14.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		8.00000	7,000	28.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,763.00000	9,833,000	28.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		24.00000	21,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,779.00000	7,847,000	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		53.00000	48,000	26.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,808.00000	5,874,000	26.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		109.00000	101,000	23.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,864.00000	3,927,000	23.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		246.00000	230,000	19.94	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	13/12/2010	Foreign Exchange Future	12.85	Put		2,001.00000	2,056,000	19.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		400.00000	377,000	17.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,155.00000	1,203,000	17.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		724.00000	685,000	15.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		479.00000	511,000	15.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,359.00000	1,301,000	13.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		114.00000	127,000	13.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,268.00000	2,198,000	14.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		23.00000	24,000	14.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		13.00000	11,000	28.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,918.00000	8,987,000	28.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		34.00000	30,000	27.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,939.00000	7,006,000	27.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		71.00000	65,000	25.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,976.00000	5,041,000	25.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		149.00000	138,000	22.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,054.00000	3,114,000	22.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		369.00000	347,000	17.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,274.00000	1,323,000	17.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		657.00000	620,000	15.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		562.00000	596,000	15.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,239.00000	1,182,000	13.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		144.00000	158,000	13.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,121.00000	2,051,000	13.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		26.00000	27,000	13.94	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	13/12/2010	Foreign Exchange Future	8.00	Call		3,107.00000	3,036,000	17.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		12.00000	12,000	17.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		13.00000	10,000	28.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,018.00000	9,086,000	28.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		32.00000	28,000	27.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,037.00000	7,104,000	27.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		69.00000	62,000	25.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,074.00000	5,138,000	25.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		143.00000	133,000	22.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,148.00000	3,209,000	22.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		351.00000	329,000	18.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,356.00000	1,405,000	18.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		616.00000	583,000	15.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		621.00000	659,000	15.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,162.00000	1,112,000	13.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		167.00000	188,000	13.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,023.00000	1,957,000	13.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		28.00000	33,000	13.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,008.00000	2,937,000	17.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		13.00000	13,000	17.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		11.00000	9,000	28.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,316.00000	9,385,000	28.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		29.00000	25,000	27.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,334.00000	7,401,000	27.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		62.00000	56,000	26.00	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	13/12/2010	Foreign Exchange Future	16.40	Put		5,367.00000	5,432,000	26.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		128.00000	118,000	22.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,433.00000	3,494,000	22.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		302.00000	283,000	18.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,607.00000	1,659,000	18.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		516.00000	487,000	16.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		821.00000	863,000	16.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		965.00000	920,000	14.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		270.00000	296,000	14.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,747.00000	1,683,000	13.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		52.00000	59,000	13.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,711.00000	2,641,000	16.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		16.00000	17,000	16.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		10.00000	8,000	28.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,465.00000	9,534,000	28.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		27.00000	24,000	27.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,482.00000	7,550,000	27.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		59.00000	53,000	26.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,514.00000	5,579,000	26.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		121.00000	112,000	23.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,576.00000	3,638,000	23.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		281.00000	263,000	19.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,736.00000	1,789,000	19.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		473.00000	446,000	16.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		928.00000	972,000	16.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		878.00000	835,000	14.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		333.00000	361,000	14.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,614.00000	1,552,000	13.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		69.00000	78,000	13.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,563.00000	2,493,000	15.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		18.00000	19,000	15.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		14.00000	12,000	28.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,769.00000	8,838,000	28.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		36.00000	32,000	27.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,791.00000	6,858,000	27.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		75.00000	68,000	25.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,830.00000	4,894,000	25.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		159.00000	147,000	21.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,914.00000	2,973,000	21.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,255.00000	3,184,000	18.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		10.00000	10,000	18.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		14.00000	12,000	28.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,819.00000	8,888,000	28.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		35.00000	31,000	27.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,840.00000	6,907,000	27.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		74.00000	67,000	25.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,879.00000	4,943,000	25.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		155.00000	144,000	22.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,960.00000	3,020,000	22.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		389.00000	366,000	17.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,194.00000	1,242,000	17.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		701.00000	663,000	15.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		506.00000	539,000	15.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,319.00000	1,261,000	13.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		124.00000	137,000	13.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,219.00000	2,149,000	14.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		24.00000	25,000	14.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,205.00000	3,135,000	18.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		10.00000	11,000	18.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		14.00000	11,000	28.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,869.00000	8,937,000	28.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		34.00000	30,000	27.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,889.00000	6,956,000	27.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		73.00000	66,000	25.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,928.00000	4,992,000	25.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		152.00000	141,000	22.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,007.00000	3,067,000	22.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,156.00000	3,085,000	17.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		11.00000	11,000	17.99	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			332.17000	333.34300			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			306.72600	307.62500			0.00	0	1,265.00
ALBI	On	05/08/2010	Index Future			306.87900	307.78100			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.95360	6.96950		14.20	69,536.00	10	13,652.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	55.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Put		7,831.00000	7,846,000	55.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	49.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Put		5,831.00000	5,846,000	49.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	42.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Put		3,831.00000	3,846,000	42.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	32.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Put		1,831.00000	1,846,000	32.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Call		1,170.00000	1,154,000	23.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Put		1.00000	0,000	23.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		2,170.00000	2,154,000	22.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	22.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		3,170.00000	3,154,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		4,170.00000	4,154,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		1.00000	0,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	55.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		7,931.00000	7,946,000	55.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	49.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		5,931.00000	5,946,000	49.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	42.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		3,931.00000	3,946,000	42.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	33.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		1,931.00000	1,946,000	33.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		1,070.00000	1,054,000	23.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		1.00000	0,000	23.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		2,070.00000	2,054,000	22.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	22.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		3,070.00000	3,054,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		4,070.00000	4,054,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		1.00000	0,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	55.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		7,981.00000	7,996,000	55.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	49.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		5,981.00000	5,996,000	49.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	43.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		3,981.00000	3,996,000	43.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	33.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		1,981.00000	1,996,000	33.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		1,020.00000	1,004,000	23.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		1.00000	0,000	23.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		2,020.00000	2,004,000	22.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	22.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		3,020.00000	3,004,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		4,020.00000	4,004,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		1.00000	0,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	55.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		7,881.00000	7,896,000	55.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	49.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		5,881.00000	5,896,000	49.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	42.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		3,881.00000	3,896,000	42.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	32.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		1,881.00000	1,896,000	32.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		1,120.00000	1,104,000	23.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		1.00000	0,000	23.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		2,120.00000	2,104,000	22.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	22.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		3,120.00000	3,104,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		4,120.00000	4,104,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		1.00000	0,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	55.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,781.00000	7,796,000	55.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	49.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,781.00000	5,796,000	49.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	42.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,781.00000	3,796,000	42.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	31.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,781.00000	1,796,000	31.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,220.00000	1,204,000	23.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		1.00000	0,000	23.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,220.00000	2,204,000	22.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	22.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,220.00000	3,204,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,220.00000	4,204,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		1.00000	0,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	54.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,481.00000	7,496,000	54.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	48.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,481.00000	5,496,000	48.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	40.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,481.00000	3,496,000	40.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		0.00000	0,000	28.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,481.00000	1,496,000	28.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,520.00000	1,504,000	23.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		1.00000	0,000	23.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,520.00000	2,504,000	21.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	21.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,520.00000	3,504,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		1.00000	0,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,520.00000	4,504,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		1.00000	0,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	54.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,681.00000	7,696,000	54.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	48.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,681.00000	5,696,000	48.76	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	10.65	Call		0.00000	0,000	41.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,681.00000	3,696,000	41.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		0.00000	0,000	30.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,681.00000	1,696,000	30.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,320.00000	1,304,000	23.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		1.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,320.00000	2,304,000	21.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		1.00000	0,000	21.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,320.00000	3,304,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		1.00000	0,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,320.00000	4,304,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		1.00000	0,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	54.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,731.00000	7,746,000	54.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	48.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,731.00000	5,746,000	48.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	41.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,731.00000	3,746,000	41.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		0.00000	0,000	31.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,731.00000	1,746,000	31.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,270.00000	1,254,000	23.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		1.00000	0,000	23.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,270.00000	2,254,000	21.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		1.00000	0,000	21.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,270.00000	3,254,000	21.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		1.00000	0,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,270.00000	4,254,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		1.00000	0,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	54.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,631.00000	7,646,000	54.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	48.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,631.00000	5,646,000	48.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	41.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,631.00000	3,646,000	41.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	30.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,631.00000	1,646,000	30.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,370.00000	1,354,000	23.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		1.00000	0,000	23.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,370.00000	2,354,000	21.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		1.00000	0,000	21.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,370.00000	3,354,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		1.00000	0,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,370.00000	4,354,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		1.00000	0,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	54.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,581.00000	7,596,000	54.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	48.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,581.00000	5,596,000	48.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	41.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,581.00000	3,596,000	41.20	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	15/03/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	29.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,581.00000	1,596,000	29.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,420.00000	1,404,000	23.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		1.00000	0,000	23.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,420.00000	2,404,000	21.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		1.00000	0,000	21.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,420.00000	3,404,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		1.00000	0,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,420.00000	4,404,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		1.00000	0,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	54.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,531.00000	7,546,000	54.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	48.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,531.00000	5,546,000	48.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	40.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,531.00000	3,546,000	40.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	29.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,531.00000	1,546,000	29.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,470.00000	1,454,000	23.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		1.00000	0,000	23.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,470.00000	2,454,000	21.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	21.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,470.00000	3,454,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		1.00000	0,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,470.00000	4,454,000	21.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		1.00000	0,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	54.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,431.00000	7,446,000	54.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	47.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,431.00000	5,446,000	47.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	40.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,431.00000	3,446,000	40.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		0.00000	0,000	28.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,431.00000	1,446,000	28.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,570.00000	1,554,000	23.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		1.00000	0,000	23.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,570.00000	2,554,000	21.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	21.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,570.00000	3,554,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		1.00000	0,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,570.00000	4,554,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		1.00000	0,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		870.00000	854,000	22.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		1.00000	0,000	22.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		970.00000	954,000	23.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		1.00000	0,000	23.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		920.00000	904,000	22.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		1.00000	0,000	22.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		103.00000	94,000	14.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		84.00000	90,000	14.20	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	15/03/2010	Foreign Exchange Future	6.85	Call		170.00000	158,000	15.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		51.00000	54,000	15.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		249.00000	236,000	16.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		30.00000	32,000	16.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		429.00000	414,000	18.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		10.00000	10,000	18.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		525.00000	509,000	19.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		6.00000	5,000	19.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		623.00000	607,000	20.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		4.00000	3,000	20.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		721.00000	705,000	21.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		2.00000	1,000	21.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		820.00000	805,000	22.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		1.00000	1,000	22.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		771.00000	755,000	21.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		2.00000	1,000	21.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		51.00000	46,000	15.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		182.00000	192,000	15.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		82.00000	74,000	14.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		113.00000	120,000	14.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		135.00000	124,000	14.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		66.00000	70,000	14.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		208.00000	195,000	15.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		39.00000	41,000	15.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		292.00000	278,000	16.64	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		23.00000	24,000	16.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		382.00000	367,000	17.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		13.00000	13,000	17.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		477.00000	461,000	18.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		8.00000	7,000	18.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		574.00000	558,000	19.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		5.00000	4,000	19.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		672.00000	656,000	20.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		3.00000	2,000	20.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		337.00000	322,000	17.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		18.00000	18,000	17.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	55.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,131.00000	8,146,000	55.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	50.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,131.00000	6,146,000	50.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	43.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,131.00000	4,146,000	43.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	34.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,131.00000	2,146,000	34.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,870.00000	1,854,000	22.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	22.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,870.00000	2,854,000	21.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	21.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,870.00000	3,854,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		1.00000	0,000	21.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	55.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,081.00000	8,096,000	55.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	50.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,081.00000	6,096,000	50.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	43.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,081.00000	4,096,000	43.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	33.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,081.00000	2,096,000	33.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		65.00000	58,000	15.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		146.00000	154,000	15.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,920.00000	1,904,000	22.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	22.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,920.00000	2,904,000	21.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	21.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,920.00000	3,904,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		1.00000	0,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	55.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,031.00000	8,046,000	55.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	49.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,031.00000	6,046,000	49.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	43.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,031.00000	4,046,000	43.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	33.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,031.00000	2,046,000	33.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,970.00000	1,954,000	22.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	22.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,970.00000	2,954,000	21.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	21.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,970.00000	3,954,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		1.00000	0,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	55.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,181.00000	8,196,000	55.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	50.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,181.00000	6,196,000	50.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	43.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,181.00000	4,196,000	43.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	34.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,181.00000	2,196,000	34.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		40.00000	36,000	16.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		221.00000	232,000	16.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,820.00000	1,804,000	22.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	22.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,820.00000	2,804,000	21.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	21.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,820.00000	3,804,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		1.00000	0,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	55.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,281.00000	8,296,000	55.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	50.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,281.00000	6,296,000	50.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	44.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,281.00000	4,296,000	44.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	34.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,281.00000	2,296,000	34.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		25.00000	22,000	17.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		306.00000	318,000	17.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,720.00000	1,704,000	22.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		1.00000	0,000	22.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,720.00000	2,704,000	21.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	21.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,720.00000	3,704,000	21.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		1.00000	0,000	21.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			7.00360	7.01960		15.24	7,003.60	1	247.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	38.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,580.00000	7,596,000	38.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	32.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,580.00000	5,596,000	32.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		1.00000	1,000	27.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,581.00000	3,597,000	27.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		22.00000	21,000	22.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,602.00000	1,617,000	22.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		500.00000	487,000	15.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		80.00000	83,000	15.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,423.00000	1,407,000	18.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		3.00000	3,000	18.65	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Call		2,420.00000	2,404,000	24.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Put		0.00000	0,000	24.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Call		3,420.00000	3,404,000	23.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Put		0.00000	0,000	23.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Call		4,420.00000	4,404,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	38.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		7,530.00000	7,546,000	38.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	32.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,530.00000	5,546,000	32.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		1.00000	1,000	27.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,531.00000	3,547,000	27.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		23.00000	22,000	22.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,553.00000	1,568,000	22.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		539.00000	525,000	15.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		69.00000	71,000	15.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,473.00000	1,457,000	19.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		3.00000	3,000	19.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,470.00000	2,454,000	24.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		0.00000	0,000	24.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,470.00000	3,454,000	23.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	23.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		4,470.00000	4,454,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	37.92	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,480.00000	7,496,000	37.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	32.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,480.00000	5,496,000	32.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		1.00000	1,000	26.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,481.00000	3,497,000	26.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		25.00000	24,000	22.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,505.00000	1,520,000	22.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		579.00000	565,000	15.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		59.00000	61,000	15.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,522.00000	1,506,000	19.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		2.00000	2,000	19.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,520.00000	2,504,000	24.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		0.00000	0,000	24.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,520.00000	3,504,000	23.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		0.00000	0,000	23.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,520.00000	4,504,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		0.00000	0,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		427.00000	415,000	15.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		107.00000	111,000	15.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	38.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		7,830.00000	7,846,000	38.96	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		5,830.00000	5,846,000	33.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		1.00000	1,000	27.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		3,831.00000	3,847,000	27.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		17.00000	16,000	24.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		1,847.00000	1,862,000	24.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		328.00000	318,000	15.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		158.00000	164,000	15.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		1,176.00000	1,160,000	16.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		6.00000	6,000	16.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		2,170.00000	2,154,000	23.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	23.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		3,170.00000	3,154,000	25.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	25.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Call		4,170.00000	4,154,000	19.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	19.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	38.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Put		7,730.00000	7,746,000	38.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	32.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Put		5,730.00000	5,746,000	32.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Call		1.00000	1,000	27.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Put		3,731.00000	3,747,000	27.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Call		19.00000	18,000	23.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Put		1,749.00000	1,764,000	23.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Call		392.00000	381,000	15.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Put		122.00000	127,000	15.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Call		1,274.00000	1,258,000	17.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Put		4.00000	4,000	17.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Call		2,270.00000	2,254,000	23.80	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		0.00000	0,000	23.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,270.00000	3,254,000	24.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	24.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,270.00000	4,254,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	39.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		7,880.00000	7,896,000	39.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	33.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		5,880.00000	5,896,000	33.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		1.00000	1,000	27.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		3,881.00000	3,897,000	27.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		16.00000	15,000	24.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		1,896.00000	1,911,000	24.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		298.00000	289,000	15.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		178.00000	185,000	15.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		1,126.00000	1,110,000	16.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		6.00000	6,000	16.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		2,120.00000	2,104,000	23.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		0.00000	0,000	23.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		3,120.00000	3,104,000	25.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	25.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		4,120.00000	4,104,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	38.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		7,780.00000	7,796,000	38.81	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	32.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		5,780.00000	5,796,000	32.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		1.00000	1,000	27.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		3,781.00000	3,797,000	27.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		18.00000	17,000	23.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		1,798.00000	1,813,000	23.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		359.00000	349,000	15.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		139.00000	145,000	15.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		1,225.00000	1,209,000	17.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		5.00000	5,000	17.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		2,220.00000	2,204,000	23.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		0.00000	0,000	23.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		3,220.00000	3,204,000	25.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	25.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		4,220.00000	4,204,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	38.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,630.00000	7,646,000	38.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	32.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,630.00000	5,646,000	32.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		1.00000	1,000	27.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,631.00000	3,647,000	27.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		21.00000	20,000	23.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,651.00000	1,666,000	23.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		463.00000	450,000	15.45	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		93.00000	96,000	15.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,373.00000	1,357,000	18.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		3.00000	3,000	18.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,370.00000	2,354,000	24.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		0.00000	0,000	24.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,370.00000	3,354,000	24.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	24.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,370.00000	4,354,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	39.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,130.00000	8,146,000	39.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	33.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,130.00000	6,146,000	33.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		1.00000	1,000	28.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,131.00000	4,147,000	28.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		11.00000	11,000	24.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,141.00000	2,157,000	24.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		188.00000	182,000	15.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		318.00000	328,000	15.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		886.00000	870,000	15.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		16.00000	16,000	15.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,871.00000	1,855,000	21.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		1.00000	1,000	21.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,870.00000	2,854,000	25.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	25.98	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,870.00000	3,854,000	20.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	20.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	39.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,080.00000	8,096,000	39.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	33.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,080.00000	6,096,000	33.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		1.00000	1,000	27.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,081.00000	4,097,000	27.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		12.00000	12,000	24.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,092.00000	2,108,000	24.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		205.00000	199,000	15.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		285.00000	295,000	15.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		933.00000	917,000	15.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		13.00000	13,000	15.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,921.00000	1,905,000	22.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		1.00000	1,000	22.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,920.00000	2,904,000	26.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	26.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,920.00000	3,904,000	20.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	20.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	39.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		7,980.00000	7,996,000	39.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	33.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		5,980.00000	5,996,000	33.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		1.00000	1,000	27.68	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		3,981.00000	3,997,000	27.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		15.00000	14,000	24.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		1,995.00000	2,010,000	24.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		244.00000	236,000	15.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		224.00000	232,000	15.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		1,028.00000	1,012,000	15.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		8.00000	8,000	15.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		2,020.00000	2,004,000	22.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		0.00000	0,000	22.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		3,020.00000	3,004,000	26.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	0,000	26.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		4,020.00000	4,004,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	39.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		7,930.00000	7,946,000	39.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	33.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		5,930.00000	5,946,000	33.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		1.00000	1,000	27.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		3,931.00000	3,947,000	27.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		15.00000	15,000	24.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		1,945.00000	1,961,000	24.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		270.00000	262,000	15.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		200.00000	208,000	15.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		1,077.00000	1,061,000	16.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		7.00000	7,000	16.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		2,070.00000	2,054,000	23.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	23.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		3,070.00000	3,054,000	26.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	26.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		4,070.00000	4,054,000	19.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	19.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	39.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,180.00000	8,196,000	39.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	34.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,180.00000	6,196,000	34.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Call		1.00000	1,000	28.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Put		4,181.00000	4,197,000	28.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Call		11.00000	10,000	25.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Put		2,191.00000	2,206,000	25.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Call		172.00000	167,000	16.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Put		352.00000	363,000	16.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Call		840.00000	824,000	15.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Put		20.00000	20,000	15.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Call		1,821.00000	1,805,000	21.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	21.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Call		2,820.00000	2,804,000	25.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	25.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Call		3,820.00000	3,804,000	21.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Put		0.00000	0,000	21.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	39.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Put		8,030.00000	8,046,000	39.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	33.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Put		6,030.00000	6,046,000	33.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Call		1.00000	1,000	27.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Put		4,031.00000	4,047,000	27.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Call		14.00000	13,000	24.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Put		2,044.00000	2,059,000	24.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Call		224.00000	217,000	15.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Put		254.00000	263,000	15.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Call		981.00000	964,000	15.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Put		11.00000	10,000	15.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,971.00000	1,955,000	22.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	22.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,970.00000	2,954,000	26.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	26.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,970.00000	3,954,000	20.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	20.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	39.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,230.00000	8,246,000	39.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	34.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,230.00000	6,246,000	34.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		1.00000	0,000	28.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,231.00000	4,246,000	28.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		10.00000	9,000	25.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,240.00000	2,255,000	25.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		158.00000	153,000	16.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		388.00000	399,000	16.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		794.00000	779,000	15.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		24.00000	25,000	15.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,771.00000	1,755,000	21.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	21.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,770.00000	2,754,000	25.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	25.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,770.00000	3,754,000	21.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	21.54	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			7.05090	7.06470		15.73	28,908,690.00	4,100	4,490.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		405.00000	398,000	15.48	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		247.00000	254,000	15.48	0.00	0	0.00
CRD1 On	06/05/2010	Index Future			134.64100	134.92700			0.00	0	2.00
GOVI On	06/05/2010	GOVI			308.23200	309.16600		6.80	0.00	0	324.00
GOVI On	06/05/2010	GOVI	309.80	Call		34,477.00000	29,931,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		40,817.00000	45,611,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			313.88000	314.83300		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		51,592.00000	46,917,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		59,262.00000	64,117,000	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			363.00100	362.71700			0.00	0	433.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J153	On	31/08/2010	Interest Rate Swap			6.89407	6.91238		15.00	0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.76200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.59300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.60600		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.90500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.88300		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.91100		15.00	0.00	0	0.00
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.10400		0.33	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.63400		0.38	0.00	0	0.00
JIBAR F	On	17/03/2010	Jibar Tradeable Future			7.20000	7.17000			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			7.12600	7.07200			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			7.11200	7.03800			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			7.11100	7.03200			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			7.11200	7.03600			0.00	0	0.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			7.13000	7.04600			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			7.15600	7.06900			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.26800	7.18800			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.44500	7.38400			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			7.77700	7.71000			0.00	0	5,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			8.16600	8.09000			0.00	0	2,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F	On	21/12/2011	Jibar Tradeable Future			8.41700	8.33400			0.00	0	7,500.00
JN02	On	06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000	0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000	0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000	0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000	0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE			7.50000	7.50000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.50	Call		0.00000	0,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.50	Put		0.00000	0,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.75	Call		0.00000	0,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000	0.00	0	0.00
JROD	On	26/02/2010	Rodi			6.98400	7.00200		0.00	0	0.00
JROD	On	31/03/2010	Rodi			7.18400	7.20000		0.00	0	0.00
OTH1	On	06/05/2010	Index Future			298.20800	298.93000		0.00	0	3.00
R155	On	06/05/2010	Bond Future			7.50100	7.43100		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R155	On	06/05/2010	Bond Future	7.50	Call		89.00000	0,000	0.00	0	0.00	
R155	On	06/05/2010	Bond Future	7.50	Put		0.00000	1,000	0.00	0	0.00	
R155	On	06/05/2010	Bond Future	7.55	Call		153.00000	63,000	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		24.00000	0,000	0.00	0	0.00	
R155	On	06/05/2010	Bond Future	7.45	Put		0.00000	65,000	0.00	0	0.00	
R157	On	06/05/2010	Bond Future			8.39700	8.32500		4.50	0.00	0	6,743.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,469.00000	1,251,000	4.50	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		629.00000	757,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.46500	8.38700		4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,508.00000	2,269,000	4.59	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		851.00000	970,000	4.59	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		1,790.00000	1,591,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		1,271.00000	1,431,000	4.50	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		3,332.00000	3,058,000	4.68	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		551.00000	635,000	4.68	0.00	0	500.00
R157	On	05/08/2010	Bond Future	8.25	Put		1,846.00000	2,050,000	4.46	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,213.00000	1,058,000	4.46	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.50800	8.42500		4.75	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,198.00000	2,005,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		1,869.00000	2,040,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,313.00000	2,114,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		1,765.00000	1,930,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,086.00000	1,899,000	5.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/11/2010	Bond Future	8.45	Put		1,976.00000	2,153,000	5.00	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.19900	9.16900		10.00	0.00	0	19,296.00
R186	On	06/05/2010	Bond Future	9.00	Call		1,361.00000	1,244,000	9.90	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		2,924.00000	3,082,000	9.90	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.25100	9.22000		10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,356.00000	3,201,000	10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		3,086.00000	3,210,000	10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,489.00000	1,397,000	10.51	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		5,858.00000	6,045,000	10.51	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		6,120.00000	5,910,000	11.23	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		1,485.00000	1,554,000	11.23	0.00	0	1,300.00
R186	On	04/11/2010	Bond Future			9.28700	9.25500		11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,171.00000	4,017,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		4,216.00000	4,347,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,389.00000	4,230,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		3,988.00000	4,115,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		3,960.00000	3,811,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		4,453.00000	4,589,000	11.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.41500	8.34200		4.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,128.00000	958,000	4.25	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		529.00000	637,000	4.25	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.47700	8.39900		4.50	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,621.00000	2,409,000	4.68	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		474.00000	544,000	4.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future			8.50800	8.42400		4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,526.00000	1,373,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		1,265.00000	1,400,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		1,617.00000	1,459,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		1,184.00000	1,315,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,438.00000	1,291,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		1,349.00000	1,490,000	4.00	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.98300	8.91200		6.50	0.00	0	1,710.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,373.00000	1,165,000	6.50	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		918.00000	1,077,000	6.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.05000	8.97500		6.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,591.00000	2,355,000	6.89	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		1,216.00000	1,358,000	6.89	0.00	0	0.00
R203	On	04/11/2010	Bond Future			9.10000	9.02100		7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		2,860.00000	2,633,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		1,745.00000	1,904,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		2,999.00000	2,766,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		1,642.00000	1,796,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		2,725.00000	2,505,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		1,852.00000	2,018,000	7.00	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.98900	8.92800		7.25	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,475.00000	1,280,000	7.25	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.00	Put		1,065.00000	1,217,000	7.25	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.50	Call		3,474.00000	3,180,000	7.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	06/05/2010	Bond Future	9.50	Put		278.00000	332,000	7.56	0.00	0	200.00
R204	On	06/05/2010	Bond Future	8.50	Put		2,868.00000	3,139,000	7.10	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		382.00000	306,000	7.10	0.00	0	200.00
R204	On	05/08/2010	Bond Future			9.05100	8.98700		7.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,793.00000	2,570,000	7.84	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		1,340.00000	1,473,000	7.84	0.00	0	0.00
R204	On	04/11/2010	Bond Future			9.09400	9.02700		7.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,226.00000	3,011,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		2,019.00000	2,169,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,378.00000	3,157,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		1,904.00000	2,047,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,077.00000	2,868,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		2,139.00000	2,295,000	8.00	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.47200	8.37700		3.75	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,388.00000	1,174,000	3.82	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		254.00000	331,000	3.82	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.55600	8.45300		3.75	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,974.00000	1,760,000	3.90	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		418.00000	499,000	3.90	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.59600	8.48400		3.75	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,351.00000	1,199,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		1,308.00000	1,457,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,419.00000	1,263,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		1,241.00000	1,387,000	4.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/11/2010	Bond Future	8.45	Call		1,285.00000	1,138,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		1,377.00000	1,531,000	4.00	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.19100	9.13000		8.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		1,703.00000	1,491,000	8.25	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		1,006.00000	1,149,000	8.25	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.25700	9.19400		8.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,014.00000	2,782,000	8.69	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		1,286.00000	1,414,000	8.69	0.00	0	0.00
R207	On	04/11/2010	Bond Future			9.30100	9.23500		8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		2,747.00000	2,553,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		2,663.00000	2,838,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		2,886.00000	2,686,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		2,522.00000	2,692,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		2,611.00000	2,424,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		2,808.00000	2,990,000	9.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.19400	9.13300		9.00	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		1,733.00000	1,514,000	9.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		1,028.00000	1,177,000	9.00	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.25200	9.18900		9.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,188.00000	2,945,000	9.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		1,361.00000	1,493,000	9.45	0.00	0	0.00
R208	On	04/11/2010	Bond Future			9.29500	9.22900		9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		2,873.00000	2,670,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		2,750.00000	2,933,000	10.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R208	On	04/11/2010	Bond Future	9.30	Call		3,019.00000	2,809,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		2,604.00000	2,780,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		2,732.00000	2,535,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		2,902.00000	3,091,000	10.00	0.00	0	0.00
R209	On	06/05/2010	Bond Future			9.15700	9.13700		13.00	0.00	0	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		238.00000	215,000	12.65	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		5,306.00000	5,433,000	12.65	0.00	0	0.00
R209	On	05/08/2010	Bond Future			9.19600	9.17500		13.50	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,345.00000	1,287,000	13.31	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		4,637.00000	4,736,000	13.31	0.00	0	0.00
R209	On	04/11/2010	Bond Future			9.22300	9.20200		14.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		2,918.00000	2,840,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		4,444.00000	4,522,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,078.00000	2,997,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		4,221.00000	4,296,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,763.00000	2,688,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		4,675.00000	4,755,000	15.00	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			304.45900	305.37400			0.00	0	100.00
Total for Derivatives :										56,566,514.70	7,406	876,176.00

i-Bonds

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	31/08/2011	Spot Bond			7.48000	7.41000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.32500	8.26000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.15000	9.12000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.35000	8.28000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.91500	8.85000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.93000	8.87000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.38500	8.30000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.12500	9.07000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.13500	9.08000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			9.12000	9.10000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										56,566,514.70	7,406	876,176.00