



Daily MTM Report

Daily summary for: 02/03/2010

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			7.60790	7.68480		15.11	54,016,090.00	7,100	229,919.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	52.65	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		8,815.00000	8,892,000	52.65	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	51.62	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		6,815.00000	6,892,000	51.62	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	52.65	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,565.00000	8,642,000	52.65	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	51.38	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,565.00000	6,642,000	51.38	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		6.00000	3,000	21.31	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		571.00000	645,000	21.31	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		442.00000	366,000	17.49	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		7.00000	8,000	17.49	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,435.00000	1,358,000	24.46	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		0.00000	0,000	24.46	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,435.00000	2,358,000	25.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	25.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,435.00000	3,358,000	17.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	17.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	52.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,315.00000	8,392,000	52.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		686.00000	609,000	19.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		1.00000	1,000	19.19	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,685.00000	1,608,000	26.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	26.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,685.00000	2,608,000	22.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	22.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,685.00000	3,608,000	18.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	18.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	52.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,365.00000	8,442,000	52.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	51.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,365.00000	6,442,000	51.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,635.00000	3,558,000	18.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	18.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	52.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,465.00000	8,542,000	52.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	44.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,465.00000	4,542,000	44.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		538.00000	461,000	18.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		3.00000	3,000	18.17	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	6.15	Call		1,535.00000	1,458,000	25.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	25.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,535.00000	3,458,000	18.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	18.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	52.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,765.00000	8,842,000	52.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	51.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,765.00000	6,842,000	51.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	52.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		8,965.00000	9,042,000	52.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	51.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		6,965.00000	7,042,000	51.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		1.00000	0,000	25.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		966.00000	1,042,000	25.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		2,035.00000	1,958,000	28.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	28.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		3,035.00000	2,958,000	18.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	18.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	52.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		8,915.00000	8,992,000	52.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	51.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		6,915.00000	6,992,000	51.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	52.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		8,865.00000	8,942,000	52.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	51.67	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	14.55	Put		6,865.00000	6,942,000	51.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	52.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,665.00000	8,742,000	52.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	51.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,665.00000	6,742,000	51.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	52.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,715.00000	8,792,000	52.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	51.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,715.00000	6,792,000	51.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	52.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,615.00000	8,692,000	52.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	51.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,615.00000	6,692,000	51.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,385.00000	1,308,000	24.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	24.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,385.00000	2,308,000	25.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	25.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,385.00000	3,308,000	17.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	17.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	52.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,515.00000	8,592,000	52.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	51.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,515.00000	6,592,000	51.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	52.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,415.00000	8,492,000	52.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	51.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,415.00000	6,492,000	51.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	46.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		4,915.00000	4,992,000	46.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,585.00000	3,508,000	18.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	18.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		7.00000	3,000	20.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		522.00000	595,000	20.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		490.00000	413,000	17.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		5.00000	5,000	17.83	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,485.00000	1,408,000	24.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	24.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,485.00000	2,408,000	24.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	24.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,485.00000	3,408,000	17.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	17.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		4.00000	2,000	22.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		669.00000	744,000	22.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		348.00000	275,000	16.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		13.00000	17,000	16.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,335.00000	1,258,000	23.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	23.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,335.00000	2,258,000	26.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	26.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,335.00000	3,258,000	17.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	17.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		1,085.00000	1,008,000	21.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		0.00000	0,000	21.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		2,085.00000	2,008,000	29.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	29.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		3,085.00000	3,008,000	17.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	17.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		261.00000	191,000	16.13	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		26.00000	33,000	16.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,235.00000	1,158,000	23.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		0.00000	0,000	23.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,235.00000	2,158,000	27.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	27.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,235.00000	3,158,000	17.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	17.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3.00000	1,000	22.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		718.00000	793,000	22.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		304.00000	232,000	16.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		19.00000	24,000	16.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,285.00000	2,208,000	26.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	26.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,285.00000	3,208,000	17.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	17.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,185.00000	1,108,000	22.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		0.00000	0,000	22.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		2,185.00000	2,108,000	28.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	28.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,185.00000	3,108,000	17.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	17.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	48.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,365.00000	5,442,000	48.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,135.00000	1,058,000	22.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		0.00000	0,000	22.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		2,135.00000	2,058,000	28.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	28.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		3,135.00000	3,058,000	17.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	17.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	45.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,515.00000	4,592,000	45.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		1.00000	0,000	25.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,016.00000	1,092,000	25.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		88.00000	54,000	16.06	0.00	0	1,097.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		103.00000	146,000	16.06	0.00	0	562.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		985.00000	908,000	21.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		0.00000	0,000	21.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,985.00000	1,908,000	28.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	28.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,985.00000	2,908,000	18.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	18.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		70.00000	41,000	16.54	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		135.00000	183,000	16.54	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		935.00000	858,000	20.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		0.00000	0,000	20.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,935.00000	1,858,000	28.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	28.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,935.00000	2,858,000	19.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	19.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	28.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,365.00000	1,442,000	28.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		636.00000	559,000	18.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		1.00000	1,000	18.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,635.00000	1,558,000	25.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	25.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,635.00000	2,558,000	22.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	22.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		43.00000	23,000	17.49	0.00	0	4,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		208.00000	265,000	17.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		835.00000	758,000	20.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		0.00000	0,000	20.20	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,835.00000	1,758,000	27.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	27.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,835.00000	2,758,000	20.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	20.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	27.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,215.00000	1,292,000	27.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		785.00000	708,000	19.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		0.00000	0,000	19.87	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,785.00000	1,708,000	27.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	27.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		735.00000	659,000	19.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		0.00000	1,000	19.53	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,735.00000	1,658,000	26.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	26.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,735.00000	2,658,000	21.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	21.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	48.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,415.00000	5,492,000	48.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	44.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,415.00000	4,492,000	44.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		587.00000	510,000	18.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		2.00000	2,000	18.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,585.00000	1,508,000	25.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	25.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,585.00000	2,508,000	23.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	23.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	44.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,315.00000	4,392,000	44.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		395.00000	319,000	17.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		10.00000	11,000	17.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	52.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,715.00000	7,792,000	52.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,285.00000	1,208,000	23.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		0.00000	0,000	23.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,785.00000	2,708,000	21.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	21.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,285.00000	4,208,000	18.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	18.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	52.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		7,965.00000	8,042,000	52.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	46.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		4,965.00000	5,042,000	46.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		1,035.00000	958,000	21.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		0.00000	0,000	21.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,535.00000	2,458,000	23.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	23.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		4,035.00000	3,958,000	18.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	18.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		220.00000	154,000	15.79	0.00	0	8,029.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		35.00000	46,000	15.79	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	29.90	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,465.00000	1,542,000	29.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	45.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,565.00000	4,642,000	45.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		182.00000	120,000	15.45	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		47.00000	62,000	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
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		147.00000	90,000	15.11	0.00	0	228.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		62.00000	82,000	15.11	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	33.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1,865.00000	1,942,000	33.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		0.00000	0,000	32.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,765.00000	1,842,000	32.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		116.00000	70,000	15.59	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		81.00000	112,000	15.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		33.00000	18,000	17.97	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		248.00000	310,000	17.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	46.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,765.00000	4,842,000	46.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		15.00000	8,000	19.40	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		380.00000	450,000	19.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	47.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,015.00000	5,092,000	47.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		4.00000	2,000	21.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		619.00000	694,000	21.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	45.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,665.00000	4,742,000	45.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	34.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		1,965.00000	2,042,000	34.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		26.00000	13,000	18.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		291.00000	355,000	18.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	45.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,715.00000	4,792,000	45.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		20.00000	10,000	18.93	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		335.00000	402,000	18.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		9.00000	4,000	20.36	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		474.00000	546,000	20.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	46.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,815.00000	4,892,000	46.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	36.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,415.00000	2,492,000	36.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	35.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,315.00000	2,392,000	35.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	35.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,215.00000	2,292,000	35.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		12.00000	6,000	19.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		427.00000	498,000	19.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	47.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,215.00000	5,292,000	47.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	36.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,515.00000	2,592,000	36.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2.00000	1,000	23.70	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		817.00000	893,000	23.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	47.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,165.00000	5,242,000	47.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2.00000	1,000	23.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		767.00000	843,000	23.22	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	12.95	Call		0.00000	0,000	48.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,265.00000	5,342,000	48.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		1.00000	1,000	24.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		866.00000	943,000	24.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	48.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,315.00000	5,392,000	48.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	37.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,715.00000	2,792,000	37.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	37.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,615.00000	2,692,000	37.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		1.00000	0,000	24.65	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		916.00000	992,000	24.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	48.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,465.00000	5,542,000	48.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		1.00000	0,000	26.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,066.00000	1,142,000	26.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	50.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		5,965.00000	6,042,000	50.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	28.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,315.00000	1,392,000	28.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	49.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,565.00000	5,642,000	49.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	38.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2,865.00000	2,942,000	38.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	27.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,165.00000	1,242,000	27.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	50.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		5,915.00000	5,992,000	50.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	49.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,665.00000	5,742,000	49.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	38.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		2,965.00000	3,042,000	38.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	28.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,265.00000	1,342,000	28.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	49.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,515.00000	5,592,000	49.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	37.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,815.00000	2,892,000	37.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1.00000	0,000	26.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,116.00000	1,192,000	26.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	50.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,815.00000	5,892,000	50.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	31.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,615.00000	1,692,000	31.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		0.00000	0,000	32.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,715.00000	1,792,000	32.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	50.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,115.00000	6,192,000	50.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	34.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1,915.00000	1,992,000	34.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,315.00000	6,392,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	43.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,215.00000	4,292,000	43.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	35.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,115.00000	2,192,000	35.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	51.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,465.00000	6,542,000	51.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	44.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,365.00000	4,442,000	44.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	43.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,265.00000	4,342,000	43.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	51.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,215.00000	6,292,000	51.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	43.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,115.00000	4,192,000	43.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	42.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,015.00000	4,092,000	42.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	34.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,015.00000	2,092,000	34.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	51.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,265.00000	6,342,000	51.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	43.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,165.00000	4,242,000	43.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	43.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		4,065.00000	4,142,000	43.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	42.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		3,965.00000	4,042,000	42.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	42.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		3,865.00000	3,942,000	42.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	49.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,615.00000	5,692,000	49.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	38.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		2,915.00000	2,992,000	38.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	29.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,415.00000	1,492,000	29.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	49.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,715.00000	5,792,000	49.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	39.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,215.00000	3,292,000	39.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	39.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,115.00000	3,192,000	39.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	38.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,015.00000	3,092,000	38.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	30.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,515.00000	1,592,000	30.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	50.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,765.00000	5,842,000	50.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	38.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,065.00000	3,142,000	38.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	30.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,565.00000	1,642,000	30.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	50.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		5,865.00000	5,942,000	50.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	41.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,765.00000	3,842,000	41.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	41.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,665.00000	3,742,000	41.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	41.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,565.00000	3,642,000	41.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	40.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,465.00000	3,542,000	40.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	40.24	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,365.00000	3,442,000	40.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	39.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,265.00000	3,342,000	39.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	39.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,165.00000	3,242,000	39.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		0.00000	0,000	31.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,665.00000	1,742,000	31.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	50.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,015.00000	6,092,000	50.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	42.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		3,915.00000	3,992,000	42.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	42.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		3,815.00000	3,892,000	42.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	41.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,715.00000	3,792,000	41.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	41.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,615.00000	3,692,000	41.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	40.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,515.00000	3,592,000	40.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	40.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,415.00000	3,492,000	40.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	33.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1,815.00000	1,892,000	33.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	46.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		4,865.00000	4,942,000	46.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	37.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,765.00000	2,842,000	37.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	37.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,665.00000	2,742,000	37.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	36.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,565.00000	2,642,000	36.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	36.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,465.00000	2,542,000	36.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	36.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,365.00000	2,442,000	36.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	35.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,265.00000	2,342,000	35.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	34.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,065.00000	2,142,000	34.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	45.41	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,615.00000	4,692,000	45.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	35.24	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,165.00000	2,242,000	35.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		0.00000	0,000	41.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,755.00000	3,832,000	41.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	40.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,315.00000	3,392,000	40.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	52.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		7,915.00000	7,992,000	52.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		4,085.00000	4,008,000	18.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	18.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	52.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		7,865.00000	7,942,000	52.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		4,135.00000	4,058,000	18.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	18.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	52.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,015.00000	8,092,000	52.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,985.00000	3,908,000	18.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	18.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	52.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,115.00000	8,192,000	52.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		55.00000	31,000	17.02	0.00	0	350.00

Contract Details				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		170.00000	223,000	17.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		885.00000	808,000	20.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		0.00000	0,000	20.54	0.00	0	12,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,885.00000	1,808,000	27.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	27.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,885.00000	2,808,000	19.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	19.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,885.00000	3,808,000	18.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	18.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	52.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,165.00000	8,242,000	52.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	51.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,165.00000	6,242,000	51.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,835.00000	3,758,000	18.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	18.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	52.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,215.00000	8,292,000	52.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,785.00000	3,708,000	18.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	18.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	52.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,765.00000	7,842,000	52.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,235.00000	4,158,000	18.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	18.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	52.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,815.00000	7,892,000	52.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		4,185.00000	4,108,000	18.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	18.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	52.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,065.00000	8,142,000	52.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	50.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,065.00000	6,142,000	50.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,935.00000	3,858,000	18.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	18.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	52.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,265.00000	8,342,000	52.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,735.00000	3,658,000	18.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	18.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.74060	7.81900		17.15	58,836,300.60	7,601	47,937.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		131.00000	109,000	19.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		712.00000	768,000	19.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,331.00000	8,409,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	32.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,331.00000	6,409,000	32.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,669.00000	3,591,000	24.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	24.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,381.00000	8,459,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	32.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,381.00000	6,459,000	32.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,619.00000	3,541,000	24.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	24.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,481.00000	8,559,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,781.00000	8,859,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		8,981.00000	9,059,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	34.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		6,981.00000	7,059,000	34.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		5.00000	4,000	26.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		2,986.00000	3,063,000	26.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		8,931.00000	9,009,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	34.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		6,931.00000	7,009,000	34.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		6.00000	4,000	26.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		2,937.00000	3,013,000	26.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		2,070.00000	1,992,000	22.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		1.00000	1,000	22.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		3,069.00000	2,991,000	27.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	27.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,881.00000	8,959,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	34.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		6,881.00000	6,959,000	34.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,681.00000	8,759,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,731.00000	8,809,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,631.00000	8,709,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	33.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,631.00000	6,709,000	33.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		501.00000	441,000	16.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		132.00000	150,000	16.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,376.00000	1,298,000	17.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		7.00000	7,000	17.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,370.00000	2,291,000	23.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		1.00000	0,000	23.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,369.00000	3,291,000	25.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	25.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,531.00000	8,609,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	33.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,531.00000	6,609,000	33.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,474.00000	1,396,000	18.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		5.00000	5,000	18.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,470.00000	2,391,000	24.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		1.00000	0,000	24.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,469.00000	3,391,000	25.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	25.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,431.00000	8,509,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		645.00000	578,000	16.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		76.00000	87,000	16.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,573.00000	1,495,000	19.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		4.00000	4,000	19.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,569.00000	3,491,000	24.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	24.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,481.00000	6,559,000	32.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	29.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		4,981.00000	5,059,000	29.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		150.00000	125,000	19.51	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		631.00000	684,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		607.00000	542,000	16.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		88.00000	101,000	16.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,524.00000	1,446,000	18.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		5.00000	5,000	18.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,519.00000	2,441,000	24.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	24.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,519.00000	3,441,000	25.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	25.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		123.00000	102,000	20.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		754.00000	811,000	20.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		83.00000	68,000	21.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,014.00000	1,077,000	21.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	33.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,781.00000	6,859,000	33.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	33.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,731.00000	6,809,000	33.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		1.00000	1,000	26.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,732.00000	3,810,000	26.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	33.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,681.00000	6,759,000	33.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		88.00000	73,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		969.00000	1,032,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,131.00000	1,053,000	16.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		12.00000	12,000	16.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,120.00000	2,042,000	22.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		1.00000	1,000	22.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,119.00000	3,041,000	26.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	26.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		115.00000	95,000	20.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		796.00000	854,000	20.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		469.00000	410,000	16.83	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		150.00000	169,000	16.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,320.00000	2,241,000	23.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		1.00000	0,000	23.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,319.00000	3,241,000	25.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	25.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,231.00000	5,309,000	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	27.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,232.00000	4,310,000	27.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		3.00000	2,000	26.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,234.00000	3,311,000	26.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		107.00000	89,000	20.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		838.00000	898,000	20.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		437.00000	381,000	16.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		168.00000	190,000	16.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,277.00000	1,199,000	17.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		8.00000	8,000	17.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,270.00000	2,191,000	23.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		1.00000	0,000	23.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,269.00000	3,191,000	26.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	26.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,281.00000	5,359,000	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	27.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,282.00000	4,360,000	27.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		3.00000	2,000	26.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,284.00000	3,361,000	26.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		100.00000	83,000	20.80	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	8.60	Put		881.00000	942,000	20.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,228.00000	1,150,000	16.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		9.00000	9,000	16.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,220.00000	2,142,000	22.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		1.00000	1,000	22.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,219.00000	3,141,000	26.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	26.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	30.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,331.00000	5,409,000	30.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		3.00000	2,000	26.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,334.00000	3,411,000	26.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		94.00000	78,000	21.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		925.00000	987,000	21.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,180.00000	1,101,000	16.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		11.00000	10,000	16.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,170.00000	2,092,000	22.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		1.00000	1,000	22.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,169.00000	3,091,000	26.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	26.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	30.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,481.00000	5,559,000	30.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		1.00000	0,000	28.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,482.00000	4,559,000	28.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		2.00000	2,000	26.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,483.00000	3,561,000	26.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		78.00000	64,000	21.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,059.00000	1,123,000	21.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		302.00000	259,000	17.37	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		283.00000	318,000	17.37	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		1,034.00000	958,000	15.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		15.00000	17,000	15.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		2,021.00000	1,942,000	21.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		2.00000	1,000	21.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		3,019.00000	2,941,000	26.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	26.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		281.00000	240,000	17.58	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		312.00000	349,000	17.58	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		987.00000	912,000	16.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		18.00000	21,000	16.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,971.00000	1,892,000	21.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		2.00000	1,000	21.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,969.00000	2,891,000	26.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	26.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	30.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,581.00000	5,659,000	30.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		2.00000	1,000	26.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,583.00000	3,660,000	26.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		69.00000	57,000	22.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,150.00000	1,216,000	22.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		262.00000	223,000	17.80	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		343.00000	382,000	17.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		942.00000	867,000	16.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		23.00000	26,000	16.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,921.00000	1,843,000	21.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		2.00000	2,000	21.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,919.00000	2,841,000	26.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	26.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	30.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,681.00000	5,759,000	30.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		2.00000	1,000	26.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,683.00000	3,760,000	26.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	31.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,881.00000	5,959,000	31.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	29.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,881.00000	4,959,000	29.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		1.00000	1,000	26.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,882.00000	3,960,000	26.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		6.00000	5,000	26.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,887.00000	2,964,000	26.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	31.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,831.00000	5,909,000	31.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	28.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,831.00000	4,909,000	28.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		1.00000	1,000	26.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,832.00000	3,910,000	26.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		725.00000	655,000	16.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		56.00000	64,000	16.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,672.00000	1,594,000	19.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		3.00000	3,000	19.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,669.00000	2,591,000	25.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	25.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	31.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,781.00000	5,859,000	31.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		1.00000	1,000	26.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,782.00000	3,860,000	26.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		7.00000	5,000	26.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,788.00000	2,864,000	26.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		54.00000	45,000	22.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,335.00000	1,404,000	22.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		198.00000	167,000	18.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		479.00000	526,000	18.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		766.00000	695,000	16.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		47.00000	54,000	16.32	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,722.00000	1,644,000	19.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		3.00000	3,000	19.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,719.00000	2,641,000	25.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	25.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	30.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,631.00000	5,709,000	30.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		2.00000	1,000	26.75	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	11.45	Put		3,633.00000	3,710,000	26.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		245.00000	208,000	18.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		376.00000	417,000	18.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		896.00000	822,000	16.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		27.00000	31,000	16.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,871.00000	1,793,000	20.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		2.00000	2,000	20.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,869.00000	2,791,000	26.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	26.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	30.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,531.00000	5,609,000	30.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		1.00000	0,000	28.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,532.00000	4,609,000	28.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		2.00000	1,000	26.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,533.00000	3,610,000	26.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		65.00000	53,000	22.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,196.00000	1,262,000	22.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		73.00000	60,000	21.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,104.00000	1,169,000	21.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	29.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,181.00000	5,259,000	29.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	27.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,182.00000	4,260,000	27.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		61.00000	50,000	22.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,242.00000	1,309,000	22.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		852.00000	779,000	16.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		33.00000	38,000	16.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,822.00000	1,743,000	20.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		3.00000	2,000	20.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	30.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,381.00000	5,459,000	30.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		3.00000	2,000	26.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,384.00000	3,461,000	26.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		49.00000	40,000	23.37	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,430.00000	1,499,000	23.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		685.00000	616,000	16.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		66.00000	75,000	16.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,623.00000	1,545,000	19.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		4.00000	4,000	19.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,619.00000	2,541,000	24.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	24.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	27.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,032.00000	4,110,000	27.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		46.00000	38,000	23.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,477.00000	1,547,000	23.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		58.00000	47,000	22.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,289.00000	1,356,000	22.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		571.00000	507,000	16.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		102.00000	116,000	16.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	36.32	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	14/06/2010	Foreign Exchange Future	15.50	Put		7,681.00000	7,759,000	36.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	32.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,181.00000	6,259,000	32.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	28.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,681.00000	4,759,000	28.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		4.00000	3,000	26.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,185.00000	3,262,000	26.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,327.00000	1,248,000	17.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		8.00000	7,000	17.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,819.00000	2,741,000	25.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	25.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,319.00000	4,241,000	22.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	22.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		7,931.00000	8,009,000	37.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	32.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,431.00000	6,509,000	32.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		2.00000	2,000	26.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,433.00000	3,511,000	26.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		161.00000	135,000	19.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		592.00000	644,000	19.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,082.00000	1,004,000	15.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		13.00000	13,000	15.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,569.00000	2,491,000	24.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	24.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		4,069.00000	3,991,000	22.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	22.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		43.00000	36,000	23.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,524.00000	1,595,000	23.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		407.00000	353,000	16.96	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		188.00000	212,000	16.96	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		1.00000	0,000	28.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,432.00000	4,509,000	28.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	27.27	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,082.00000	4,160,000	27.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		51.00000	42,000	23.15	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,382.00000	1,451,000	23.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		41.00000	34,000	24.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,572.00000	1,643,000	24.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		379.00000	327,000	17.03	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		210.00000	236,000	17.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		1.00000	0,000	27.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,382.00000	4,459,000	27.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		32.00000	26,000	25.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,813.00000	1,885,000	25.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		35.00000	29,000	24.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,716.00000	1,788,000	24.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		352.00000	302,000	17.09	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		233.00000	261,000	17.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		30.00000	25,000	25.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1,861.00000	1,934,000	25.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		34.00000	28,000	24.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,765.00000	1,837,000	24.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		37.00000	30,000	24.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,668.00000	1,739,000	24.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		326.00000	278,000	17.15	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		257.00000	287,000	17.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	28.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,731.00000	4,809,000	28.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		185.00000	155,000	18.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		516.00000	564,000	18.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	29.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		4,931.00000	5,009,000	29.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		7.00000	5,000	26.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,838.00000	2,914,000	26.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		8.00000	6,000	26.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,739.00000	2,815,000	26.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		9.00000	7,000	26.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,640.00000	2,716,000	26.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		140.00000	117,000	19.72	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		671.00000	726,000	19.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	28.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,781.00000	4,859,000	28.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		8.00000	6,000	26.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,689.00000	2,765,000	26.18	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	14/06/2010	Foreign Exchange Future	10.40	Call		10.00000	8,000	26.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,591.00000	2,667,000	26.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		172.00000	144,000	19.08	0.00	0	135.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		553.00000	603,000	19.08	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	28.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,631.00000	4,709,000	28.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		11.00000	8,000	26.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,542.00000	2,617,000	26.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		13.00000	10,000	26.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,444.00000	2,519,000	26.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		15.00000	12,000	25.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,346.00000	2,421,000	25.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		18.00000	14,000	25.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,249.00000	2,323,000	25.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		21.00000	16,000	25.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,152.00000	2,225,000	25.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		24.00000	19,000	25.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,055.00000	2,128,000	25.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		28.00000	23,000	25.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		1,959.00000	2,032,000	25.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		213.00000	179,000	18.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		444.00000	488,000	18.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		1.00000	0,000	27.84	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,332.00000	4,409,000	27.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		39.00000	32,000	24.22	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		1,620.00000	1,691,000	24.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		1.00000	0,000	28.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,582.00000	4,659,000	28.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		12.00000	9,000	26.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,493.00000	2,568,000	26.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		14.00000	11,000	26.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,395.00000	2,470,000	26.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		16.00000	13,000	25.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,297.00000	2,372,000	25.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		23.00000	18,000	25.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,104.00000	2,177,000	25.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		26.00000	21,000	25.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,007.00000	2,080,000	25.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		29.00000	24,000	25.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1,910.00000	1,983,000	25.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		228.00000	193,000	18.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		409.00000	452,000	18.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		19.00000	15,000	25.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,200.00000	2,274,000	25.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	36.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,881.00000	7,959,000	36.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,119.00000	4,041,000	22.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	22.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	31.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		5,931.00000	6,009,000	31.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		1.00000	1,000	26.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		3,932.00000	4,010,000	26.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		7,981.00000	8,059,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	31.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		5,981.00000	6,059,000	31.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	27.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		3,982.00000	4,060,000	27.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		4,019.00000	3,941,000	22.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	22.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,131.00000	8,209,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	32.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,131.00000	6,209,000	32.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	27.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,132.00000	4,210,000	27.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,869.00000	3,791,000	23.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	23.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,031.00000	8,109,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	31.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,031.00000	6,109,000	31.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,969.00000	3,891,000	23.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	23.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	37.02	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	17.50	Put		9,681.00000	9,759,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,081.00000	8,159,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	31.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,081.00000	6,159,000	31.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,919.00000	3,841,000	23.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	23.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,181.00000	8,259,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,819.00000	3,741,000	23.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	23.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,231.00000	8,309,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,231.00000	6,309,000	32.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		809.00000	737,000	16.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		40.00000	46,000	16.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,772.00000	1,693,000	20.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		3.00000	2,000	20.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,769.00000	2,691,000	25.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	25.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,769.00000	3,691,000	24.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	24.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	36.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,781.00000	7,859,000	36.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,219.00000	4,141,000	22.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	22.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	36.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,831.00000	7,909,000	36.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,169.00000	4,091,000	22.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	22.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,281.00000	8,359,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	32.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,281.00000	6,359,000	32.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,719.00000	3,641,000	24.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	24.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		535.00000	473,000	16.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		116.00000	132,000	16.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.87470	7.95330		18.05	787,470.00	100	6,987.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	30.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,898.00000	7,976,000	30.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		4.00000	2,000	27.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		5,901.00000	5,977,000	27.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		27.00000	24,000	29.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		3,924.00000	3,999,000	29.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		93.00000	85,000	24.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		1,990.00000	2,060,000	24.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,155.00000	1,079,000	16.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		52.00000	54,000	16.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,110.00000	2,032,000	19.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		7.00000	7,000	19.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,105.00000	3,026,000	24.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		2.00000	1,000	24.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,103.00000	4,025,000	30.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	30.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		1.00000	1,000	30.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,848.00000	7,926,000	30.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		4.00000	2,000	27.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,851.00000	5,927,000	27.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		28.00000	25,000	29.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,875.00000	3,950,000	29.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		96.00000	87,000	24.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		1,943.00000	2,012,000	24.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		499.00000	449,000	17.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		346.00000	374,000	17.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,201.00000	1,124,000	16.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		48.00000	49,000	16.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,159.00000	2,081,000	19.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		6.00000	6,000	19.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,155.00000	3,076,000	25.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		2.00000	1,000	25.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,153.00000	4,075,000	30.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	30.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		474.00000	426,000	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		371.00000	401,000	18.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	30.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		7,948.00000	8,026,000	30.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		4.00000	2,000	27.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		5,951.00000	6,027,000	27.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		26.00000	23,000	29.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		3,973.00000	4,048,000	29.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		91.00000	82,000	25.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,038.00000	2,107,000	25.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		451.00000	406,000	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		398.00000	431,000	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,111.00000	1,037,000	16.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		58.00000	62,000	16.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		2,060.00000	1,983,000	19.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		7.00000	8,000	19.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		3,055.00000	2,976,000	24.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		2.00000	1,000	24.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		4,054.00000	3,975,000	29.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	29.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	30.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		7,998.00000	8,076,000	30.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		4.00000	2,000	27.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,001.00000	6,077,000	27.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		26.00000	22,000	29.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,023.00000	4,097,000	29.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		88.00000	79,000	25.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,085.00000	2,154,000	25.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		429.00000	388,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		426.00000	463,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,066.00000	996,000	16.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		63.00000	71,000	16.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		2,011.00000	1,933,000	19.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		8.00000	8,000	19.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		3,005.00000	2,926,000	24.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		2.00000	1,000	24.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		4,004.00000	3,925,000	29.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	29.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	30.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,098.00000	8,176,000	30.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		3.00000	1,000	28.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,100.00000	6,176,000	28.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		23.00000	19,000	29.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,120.00000	4,194,000	29.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		81.00000	73,000	25.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,178.00000	2,248,000	25.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		391.00000	353,000	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		488.00000	528,000	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		985.00000	917,000	16.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		82.00000	92,000	16.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,913.00000	1,836,000	19.08	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	13/09/2010	Foreign Exchange Future	6.05	Put		10.00000	11,000	19.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,905.00000	2,827,000	23.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		2.00000	2,000	23.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,904.00000	3,825,000	29.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	29.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		1.00000	0,000	30.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,148.00000	8,225,000	30.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		3.00000	1,000	28.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,150.00000	6,226,000	28.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		22.00000	18,000	29.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,169.00000	4,243,000	29.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		79.00000	70,000	25.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,226.00000	2,295,000	25.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		373.00000	337,000	18.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		520.00000	562,000	18.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		945.00000	878,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		92.00000	103,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,864.00000	1,787,000	18.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		11.00000	12,000	18.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,855.00000	2,777,000	23.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		2.00000	2,000	23.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,854.00000	3,775,000	28.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	28.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		1.00000	0,000	30.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,198.00000	8,275,000	30.72	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	13/09/2010	Foreign Exchange Future	14.15	Call		3.00000	1,000	28.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,200.00000	6,276,000	28.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		21.00000	17,000	29.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,218.00000	4,292,000	29.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		76.00000	68,000	25.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,273.00000	2,343,000	25.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		357.00000	321,000	19.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		554.00000	596,000	19.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		907.00000	841,000	16.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		104.00000	116,000	16.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,815.00000	1,738,000	18.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		12.00000	13,000	18.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,805.00000	2,727,000	23.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		2.00000	2,000	23.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,804.00000	3,725,000	28.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	28.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		1.00000	0,000	30.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,348.00000	8,425,000	30.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		3.00000	1,000	28.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,350.00000	6,426,000	28.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		18.00000	14,000	29.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,365.00000	4,439,000	29.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		68.00000	61,000	26.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,415.00000	2,486,000	26.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		797.00000	735,000	17.20	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	7.30	Put		144.00000	160,000	17.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,670.00000	1,593,000	18.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		17.00000	18,000	18.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,656.00000	2,578,000	22.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		3.00000	3,000	22.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,654.00000	3,575,000	27.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	27.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		1.00000	0,000	30.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,298.00000	8,375,000	30.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		3.00000	1,000	28.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,300.00000	6,376,000	28.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		19.00000	15,000	29.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,316.00000	4,390,000	29.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		71.00000	63,000	25.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,368.00000	2,438,000	25.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		326.00000	293,000	19.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		623.00000	668,000	19.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		833.00000	769,000	17.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		130.00000	144,000	17.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,719.00000	1,641,000	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		16.00000	16,000	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,706.00000	2,627,000	22.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		3.00000	2,000	22.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,704.00000	3,625,000	28.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	28.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	30.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,447.00000	8,525,000	30.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		2.00000	1,000	28.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,449.00000	6,526,000	28.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		17.00000	13,000	29.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,464.00000	4,538,000	29.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		64.00000	57,000	26.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,511.00000	2,582,000	26.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		285.00000	256,000	19.95	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		732.00000	781,000	19.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		729.00000	669,000	17.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		176.00000	194,000	17.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,574.00000	1,497,000	17.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		21.00000	22,000	17.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,557.00000	2,478,000	22.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		4.00000	3,000	22.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,554.00000	3,475,000	27.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	27.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		311.00000	280,000	19.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		658.00000	705,000	19.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		1.00000	1,000	30.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,748.00000	7,826,000	30.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		5.00000	2,000	27.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,752.00000	5,827,000	27.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		29.00000	26,000	29.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,776.00000	3,851,000	29.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		103.00000	93,000	24.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,850.00000	1,918,000	24.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		550.00000	498,000	17.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		297.00000	323,000	17.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,292.00000	1,216,000	16.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		39.00000	41,000	16.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,259.00000	2,180,000	20.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		6.00000	5,000	20.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,254.00000	3,176,000	25.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		1.00000	1,000	25.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,253.00000	4,175,000	30.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	30.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		1.00000	1,000	30.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,798.00000	7,876,000	30.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		4.00000	2,000	27.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,801.00000	5,877,000	27.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		28.00000	26,000	29.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,825.00000	3,901,000	29.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		100.00000	90,000	24.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		1,897.00000	1,965,000	24.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		524.00000	473,000	17.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		321.00000	348,000	17.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,246.00000	1,170,000	16.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		43.00000	45,000	16.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,209.00000	2,131,000	20.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		6.00000	6,000	20.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,204.00000	3,126,000	25.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		1.00000	1,000	25.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,203.00000	4,125,000	30.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	30.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	30.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,048.00000	8,126,000	30.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		3.00000	2,000	27.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,050.00000	6,127,000	27.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		24.00000	20,000	29.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,071.00000	4,145,000	29.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		85.00000	76,000	25.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,132.00000	2,201,000	25.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		409.00000	370,000	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		456.00000	495,000	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		1,025.00000	956,000	16.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		72.00000	81,000	16.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,962.00000	1,884,000	19.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		9.00000	9,000	19.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,955.00000	2,876,000	24.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		2.00000	1,000	24.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,954.00000	3,875,000	29.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	29.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		1.00000	0,000	30.72	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	13/09/2010	Foreign Exchange Future	16.20	Put		8,248.00000	8,325,000	30.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		3.00000	1,000	28.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,250.00000	6,326,000	28.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		20.00000	16,000	29.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,267.00000	4,341,000	29.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		73.00000	65,000	25.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,320.00000	2,390,000	25.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		341.00000	307,000	19.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		588.00000	632,000	19.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		869.00000	804,000	17.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		116.00000	129,000	17.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,767.00000	1,690,000	18.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		14.00000	15,000	18.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,756.00000	2,677,000	23.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		3.00000	2,000	23.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,754.00000	3,675,000	28.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	28.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	30.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,397.00000	8,475,000	30.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		3.00000	1,000	28.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,400.00000	6,476,000	28.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		17.00000	13,000	29.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,414.00000	4,488,000	29.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		66.00000	59,000	26.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,463.00000	2,534,000	26.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		298.00000	268,000	19.77	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		695.00000	743,000	19.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		763.00000	701,000	17.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		160.00000	176,000	17.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,622.00000	1,545,000	18.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		19.00000	20,000	18.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,606.00000	2,528,000	22.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		3.00000	3,000	22.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,604.00000	3,525,000	27.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	27.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		136.00000	123,000	23.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,483.00000	1,548,000	23.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		152.00000	137,000	22.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,349.00000	1,412,000	22.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		846.00000	899,000	20.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		249.00000	224,000	20.46	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		966.00000	1,022,000	20.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		219.00000	197,000	20.98	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		158.00000	142,000	22.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,305.00000	1,367,000	22.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		171.00000	154,000	22.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,218.00000	1,279,000	22.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			8.00540	8.08690		18.46	0.00	0	673.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		11.00000	9,000	32.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,874.00000	7,954,000	32.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		28.00000	26,000	31.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,891.00000	5,971,000	31.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		63.00000	59,000	28.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		3,926.00000	4,004,000	28.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		163.00000	151,000	24.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,026.00000	2,096,000	24.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		593.00000	545,000	18.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		456.00000	490,000	18.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,230.00000	1,156,000	16.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		93.00000	101,000	16.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,150.00000	2,069,000	18.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		13.00000	14,000	18.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,141.00000	3,060,000	23.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		4.00000	5,000	23.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,138.00000	4,056,000	27.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	1,000	27.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		383.00000	352,000	20.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		846.00000	897,000	20.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		11.00000	9,000	32.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		7,924.00000	8,004,000	32.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		27.00000	25,000	31.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		5,940.00000	6,020,000	31.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		62.00000	58,000	28.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		3,975.00000	4,053,000	28.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		159.00000	148,000	24.19	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		2,072.00000	2,143,000	24.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,188.00000	1,115,000	16.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		101.00000	110,000	16.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,101.00000	2,020,000	17.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		14.00000	15,000	17.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,092.00000	3,010,000	23.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		5.00000	5,000	23.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		4,088.00000	4,006,000	27.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	1,000	27.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		10.00000	9,000	32.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		7,973.00000	8,054,000	32.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		27.00000	25,000	31.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		5,990.00000	6,070,000	31.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		61.00000	56,000	28.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,024.00000	4,101,000	28.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		155.00000	143,000	24.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,118.00000	2,188,000	24.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		549.00000	505,000	18.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		512.00000	550,000	18.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,147.00000	1,077,000	16.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		110.00000	122,000	16.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		2,052.00000	1,972,000	17.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		15.00000	17,000	17.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		3,042.00000	2,960,000	22.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		5.00000	5,000	22.86	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	13/12/2010	Foreign Exchange Future	4.05	Call		4,038.00000	3,956,000	27.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	1,000	27.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		10.00000	9,000	32.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,023.00000	8,104,000	32.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		27.00000	24,000	31.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,040.00000	6,119,000	31.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		60.00000	55,000	28.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,073.00000	4,150,000	28.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		152.00000	139,000	24.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,165.00000	2,234,000	24.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		528.00000	487,000	18.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		541.00000	582,000	18.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,107.00000	1,040,000	16.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		120.00000	135,000	16.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		2,002.00000	1,924,000	17.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		15.00000	19,000	17.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,992.00000	2,911,000	22.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		5.00000	6,000	22.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,988.00000	3,907,000	27.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	2,000	27.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		571.00000	524,000	18.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		484.00000	519,000	18.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		10.00000	8,000	32.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,073.00000	8,153,000	32.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		26.00000	23,000	31.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,089.00000	6,168,000	31.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		59.00000	54,000	28.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,122.00000	4,199,000	28.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		147.00000	136,000	24.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,210.00000	2,281,000	24.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		509.00000	469,000	18.89	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		572.00000	614,000	18.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,070.00000	1,003,000	16.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		133.00000	148,000	16.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,954.00000	1,876,000	17.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		17.00000	21,000	17.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,943.00000	2,861,000	22.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		6.00000	6,000	22.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,938.00000	3,857,000	26.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	2,000	26.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		9.00000	8,000	32.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,122.00000	8,203,000	32.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		25.00000	23,000	31.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,138.00000	6,218,000	31.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		57.00000	53,000	28.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,170.00000	4,248,000	28.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		143.00000	132,000	24.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,256.00000	2,327,000	24.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		491.00000	452,000	19.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		604.00000	647,000	19.04	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	13/12/2010	Foreign Exchange Future	7.20	Call		1,034.00000	968,000	17.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		147.00000	163,000	17.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,907.00000	1,829,000	17.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		20.00000	24,000	17.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,893.00000	2,811,000	22.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		6.00000	6,000	22.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,888.00000	3,807,000	26.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	2,000	26.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		9.00000	8,000	32.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,172.00000	8,253,000	32.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		25.00000	22,000	31.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,188.00000	6,267,000	31.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		56.00000	51,000	29.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,219.00000	4,296,000	29.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		139.00000	128,000	24.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,302.00000	2,373,000	24.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		474.00000	436,000	19.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		637.00000	681,000	19.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		998.00000	934,000	17.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		161.00000	179,000	17.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,859.00000	1,781,000	17.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		22.00000	26,000	17.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,843.00000	2,762,000	21.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		6.00000	7,000	21.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,838.00000	3,757,000	26.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	2,000	26.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		8.00000	7,000	32.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,371.00000	8,452,000	32.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		22.00000	20,000	31.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,385.00000	6,465,000	31.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		51.00000	47,000	29.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,414.00000	4,492,000	29.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		125.00000	115,000	25.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,488.00000	2,560,000	25.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		411.00000	378,000	19.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		774.00000	823,000	19.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		865.00000	805,000	17.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		228.00000	250,000	17.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,672.00000	1,595,000	17.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		35.00000	40,000	17.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,645.00000	2,563,000	20.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		8.00000	8,000	20.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,639.00000	3,557,000	25.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		2.00000	2,000	25.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		8.00000	7,000	32.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,321.00000	8,402,000	32.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		23.00000	20,000	31.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,336.00000	6,415,000	31.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		52.00000	48,000	29.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,365.00000	4,443,000	29.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		128.00000	118,000	25.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,441.00000	2,513,000	25.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		426.00000	392,000	19.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		739.00000	787,000	19.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		897.00000	836,000	17.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		210.00000	231,000	17.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,718.00000	1,641,000	17.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		31.00000	36,000	17.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,694.00000	2,613,000	21.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		7.00000	8,000	21.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,689.00000	3,607,000	25.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		2.00000	2,000	25.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		370.00000	340,000	20.18	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		883.00000	935,000	20.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		8.00000	7,000	32.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,421.00000	8,502,000	32.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		22.00000	19,000	31.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,435.00000	6,514,000	31.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		50.00000	46,000	29.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,463.00000	4,541,000	29.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		122.00000	112,000	25.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,535.00000	2,607,000	25.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		397.00000	365,000	19.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		810.00000	860,000	19.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		834.00000	775,000	17.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		247.00000	270,000	17.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,626.00000	1,549,000	17.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		39.00000	44,000	17.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,595.00000	2,514,000	20.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		8.00000	9,000	20.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,589.00000	3,508,000	25.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		2.00000	3,000	25.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		457.00000	421,000	19.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		670.00000	716,000	19.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		11.00000	10,000	32.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,774.00000	7,855,000	32.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		29.00000	27,000	31.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,792.00000	5,872,000	31.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		66.00000	61,000	28.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,829.00000	3,906,000	28.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		172.00000	159,000	23.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		1,935.00000	2,004,000	23.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		641.00000	590,000	18.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		404.00000	435,000	18.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,315.00000	1,240,000	16.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		78.00000	85,000	16.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,249.00000	2,168,000	18.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		12.00000	13,000	18.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,241.00000	3,159,000	23.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		4.00000	4,000	23.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,237.00000	4,156,000	27.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	27.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		11.00000	10,000	32.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,824.00000	7,905,000	32.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		28.00000	26,000	31.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,841.00000	5,921,000	31.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		65.00000	60,000	28.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,878.00000	3,955,000	28.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		168.00000	155,000	23.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		1,981.00000	2,050,000	23.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		617.00000	567,000	18.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		430.00000	462,000	18.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,272.00000	1,198,000	16.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		85.00000	93,000	16.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,199.00000	2,119,000	18.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		12.00000	14,000	18.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,191.00000	3,109,000	23.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		4.00000	4,000	23.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,187.00000	4,106,000	27.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	27.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		9.00000	8,000	32.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,222.00000	8,303,000	32.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		24.00000	22,000	31.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,237.00000	6,317,000	31.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		55.00000	50,000	29.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,268.00000	4,345,000	29.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		136.00000	125,000	24.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,349.00000	2,420,000	24.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		963.00000	900,000	17.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		176.00000	195,000	17.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,812.00000	1,734,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		25.00000	29,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,794.00000	2,712,000	21.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		7.00000	7,000	21.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,788.00000	3,707,000	26.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	2,000	26.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		9.00000	7,000	32.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,272.00000	8,352,000	32.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		23.00000	21,000	31.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,286.00000	6,366,000	31.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		53.00000	49,000	29.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,316.00000	4,394,000	29.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		132.00000	121,000	24.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,395.00000	2,466,000	24.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		441.00000	406,000	19.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		704.00000	751,000	19.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		930.00000	867,000	17.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		193.00000	212,000	17.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,765.00000	1,688,000	17.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		28.00000	33,000	17.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,744.00000	2,663,000	21.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		7.00000	8,000	21.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,739.00000	3,657,000	26.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		2.00000	2,000	26.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		17.00000	15,000	32.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		6,980.00000	7,060,000	32.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		39.00000	36,000	30.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,002.00000	5,081,000	30.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		93.00000	86,000	26.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,056.00000	3,131,000	26.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		275.00000	253,000	21.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,238.00000	1,298,000	21.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		5,037.00000	4,955,000	27.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	27.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,279.00000	1,340,000	21.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		266.00000	245,000	21.61	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		209.00000	193,000	22.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,622.00000	1,688,000	22.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		250.00000	230,000	21.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,363.00000	1,425,000	21.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		203.00000	187,000	22.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,666.00000	1,732,000	22.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future			11.37700	11.46730		13.08	2,013,729.00	177	16,619.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	49.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		10,533.00000	10,623,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		8,533.00000	8,623,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	45.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		6,533.00000	6,623,000	45.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	39.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		4,533.00000	4,623,000	39.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	31.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		2,533.00000	2,623,000	31.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		1.00000	0,000	25.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,534.00000	1,623,000	25.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		16.00000	10,000	17.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		549.00000	633,000	17.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		484.00000	398,000	15.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		17.00000	21,000	15.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		1,467.00000	1,377,000	22.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		0.00000	0,000	22.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		10,683.00000	10,773,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		8,683.00000	8,773,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	45.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		6,683.00000	6,773,000	45.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	40.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,683.00000	4,773,000	40.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	32.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,683.00000	2,773,000	32.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		1.00000	0,000	26.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,684.00000	1,773,000	26.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		9.00000	6,000	19.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		692.00000	779,000	19.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		349.00000	269,000	14.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		32.00000	42,000	14.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,318.00000	1,227,000	21.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		1.00000	0,000	21.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		10,633.00000	10,723,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		8,633.00000	8,723,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	45.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,633.00000	6,723,000	45.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	40.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,633.00000	4,723,000	40.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	31.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,633.00000	2,723,000	31.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		1.00000	0,000	26.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,634.00000	1,723,000	26.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		11.00000	7,000	18.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		644.00000	730,000	18.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		393.00000	311,000	15.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		26.00000	34,000	15.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,368.00000	1,277,000	22.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		1.00000	0,000	22.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,317.00000	2,227,000	24.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	24.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		10,033.00000	10,123,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,033.00000	8,123,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		9,883.00000	9,973,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		7,883.00000	7,973,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	43.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,883.00000	5,973,000	43.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	38.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,883.00000	3,973,000	38.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	28.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,883.00000	1,973,000	28.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		5.00000	3,000	20.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		888.00000	976,000	20.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		192.00000	126,000	13.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		75.00000	99,000	13.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,118.00000	1,028,000	20.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		1.00000	1,000	20.79	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	15/03/2010	Foreign Exchange Future	9.35	Call		2,117.00000	2,027,000	25.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		0.00000	0,000	25.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		9,733.00000	9,823,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	48.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,733.00000	7,823,000	48.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	43.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,733.00000	5,823,000	43.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	37.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,733.00000	3,823,000	37.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	26.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,733.00000	1,823,000	26.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		8.00000	5,000	19.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		741.00000	828,000	19.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		307.00000	230,000	14.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		40.00000	53,000	14.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,268.00000	1,177,000	21.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		1.00000	0,000	21.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,267.00000	2,177,000	25.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	25.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		9,783.00000	9,873,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	48.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,783.00000	7,873,000	48.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	43.28	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	17.25	Put		5,783.00000	5,873,000	43.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	37.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		3,783.00000	3,873,000	37.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	27.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,783.00000	1,873,000	27.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		6.00000	4,000	19.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		789.00000	877,000	19.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		267.00000	192,000	13.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		50.00000	65,000	13.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,218.00000	1,128,000	21.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		1.00000	1,000	21.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,217.00000	2,127,000	25.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	25.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		9,933.00000	10,023,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,933.00000	8,023,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	43.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,933.00000	6,023,000	43.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	38.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,933.00000	4,023,000	38.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	28.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,933.00000	2,023,000	28.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		4.00000	2,000	20.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		937.00000	1,025,000	20.91	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	11.40	Call		158.00000	104,000	13.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		91.00000	127,000	13.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,068.00000	978,000	20.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		1.00000	1,000	20.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,067.00000	1,977,000	25.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		0.00000	0,000	25.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		10,183.00000	10,273,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,183.00000	8,273,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		10,333.00000	10,423,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		8,333.00000	8,423,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		10,583.00000	10,673,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,583.00000	8,673,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	45.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,583.00000	6,673,000	45.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	39.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,583.00000	4,673,000	39.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		1.00000	0,000	25.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,584.00000	1,673,000	25.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		13.00000	8,000	18.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		596.00000	681,000	18.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		438.00000	354,000	15.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		21.00000	27,000	15.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,417.00000	1,327,000	22.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		0.00000	0,000	22.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		10,483.00000	10,573,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		8,483.00000	8,573,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		10,433.00000	10,523,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		8,433.00000	8,523,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		10,383.00000	10,473,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		8,383.00000	8,473,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		10,283.00000	10,373,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		8,283.00000	8,373,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		10,133.00000	10,223,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,133.00000	8,223,000	49.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		10,083.00000	10,173,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,083.00000	8,173,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,983.00000	10,073,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,983.00000	8,073,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	43.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,983.00000	6,073,000	43.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	38.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,983.00000	4,073,000	38.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	28.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,983.00000	2,073,000	28.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		3.00000	2,000	21.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		986.00000	1,075,000	21.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		128.00000	86,000	13.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		111.00000	159,000	13.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,019.00000	929,000	20.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2.00000	2,000	20.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,017.00000	1,927,000	25.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		0.00000	0,000	25.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		9,833.00000	9,923,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	48.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		7,833.00000	7,923,000	48.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	43.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		5,833.00000	5,923,000	43.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	40.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		4,833.00000	4,923,000	40.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	37.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,833.00000	3,923,000	37.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	32.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		2,833.00000	2,923,000	32.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	27.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,833.00000	1,923,000	27.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		5.00000	3,000	20.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		838.00000	926,000	20.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		228.00000	158,000	13.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		61.00000	81,000	13.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,168.00000	1,078,000	21.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		1.00000	1,000	21.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,167.00000	2,077,000	25.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	25.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,583.00000	2,673,000	31.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	45.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		6,433.00000	6,523,000	45.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	42.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		5,433.00000	5,523,000	42.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	39.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		4,433.00000	4,523,000	39.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	35.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		3,433.00000	3,523,000	35.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	30.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		2,433.00000	2,523,000	30.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		1.00000	1,000	24.65	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		1,434.00000	1,524,000	24.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		23.00000	14,000	17.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		456.00000	537,000	17.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		578.00000	491,000	16.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		11.00000	14,000	16.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		1,567.00000	1,477,000	23.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		0.00000	0,000	23.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	44.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,183.00000	6,273,000	44.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	41.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		5,183.00000	5,273,000	41.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	38.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,183.00000	4,273,000	38.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	34.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		3,183.00000	3,273,000	34.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	29.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,183.00000	2,273,000	29.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		2.00000	1,000	22.78	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	12.65	Put		1,185.00000	1,274,000	22.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		61.00000	39,000	15.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		244.00000	312,000	15.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		821.00000	731,000	18.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		4.00000	4,000	18.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,817.00000	1,727,000	24.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		0.00000	0,000	24.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	44.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		6,283.00000	6,373,000	44.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	41.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		5,283.00000	5,373,000	41.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	39.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		4,283.00000	4,373,000	39.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	35.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		3,283.00000	3,373,000	35.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	30.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		2,283.00000	2,373,000	30.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		1.00000	1,000	23.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		1,284.00000	1,374,000	23.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		41.00000	26,000	16.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		324.00000	399,000	16.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		723.00000	634,000	17.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		6.00000	7,000	17.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1,717.00000	1,627,000	23.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		0.00000	0,000	23.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	44.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,083.00000	6,173,000	44.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	41.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		5,083.00000	5,173,000	41.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	38.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,083.00000	4,173,000	38.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	34.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		3,083.00000	3,173,000	34.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	29.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,083.00000	2,173,000	29.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		2.00000	2,000	22.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		1,085.00000	1,175,000	22.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		88.00000	58,000	14.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		171.00000	231,000	14.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		919.00000	830,000	19.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2.00000	3,000	19.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,917.00000	1,827,000	24.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		0.00000	0,000	24.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	44.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		6,383.00000	6,473,000	44.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	42.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		5,383.00000	5,473,000	42.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	39.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		4,383.00000	4,473,000	39.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	35.51	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	14.85	Put		3,383.00000	3,473,000	35.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	30.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		2,383.00000	2,473,000	30.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		1.00000	1,000	24.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		1,384.00000	1,474,000	24.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		28.00000	17,000	16.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		411.00000	490,000	16.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		626.00000	538,000	16.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		9.00000	11,000	16.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		1,617.00000	1,527,000	23.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		0.00000	0,000	23.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	45.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		6,483.00000	6,573,000	45.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	42.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		5,483.00000	5,573,000	42.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	39.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		4,483.00000	4,573,000	39.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	36.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		3,483.00000	3,573,000	36.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	31.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		2,483.00000	2,573,000	31.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		1.00000	1,000	25.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		1,484.00000	1,574,000	25.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		19.00000	12,000	17.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		502.00000	585,000	17.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		531.00000	444,000	16.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		14.00000	17,000	16.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		1,517.00000	1,427,000	22.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		0.00000	0,000	22.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	44.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		6,333.00000	6,423,000	44.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	42.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		5,333.00000	5,423,000	42.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	39.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		4,333.00000	4,423,000	39.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	35.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		3,333.00000	3,423,000	35.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	30.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		2,333.00000	2,423,000	30.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		1.00000	1,000	23.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		1,334.00000	1,424,000	23.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		34.00000	21,000	16.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		367.00000	444,000	16.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		674.00000	586,000	17.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		7.00000	9,000	17.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1,667.00000	1,577,000	23.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		0.00000	0,000	23.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	44.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		6,233.00000	6,323,000	44.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	41.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		5,233.00000	5,323,000	41.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	38.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,233.00000	4,323,000	38.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	34.76	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		3,233.00000	3,323,000	34.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	29.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		2,233.00000	2,323,000	29.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		2.00000	1,000	23.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		1,235.00000	1,324,000	23.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		50.00000	32,000	15.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		283.00000	355,000	15.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		772.00000	682,000	18.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		5.00000	5,000	18.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		1,767.00000	1,677,000	24.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		0.00000	0,000	24.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	44.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,133.00000	6,223,000	44.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	41.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		5,133.00000	5,223,000	41.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	38.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,133.00000	4,223,000	38.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	34.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		3,133.00000	3,223,000	34.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	29.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,133.00000	2,223,000	29.25	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	12.60	Call		2.00000	1,000	22.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,135.00000	1,224,000	22.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		73.00000	47,000	14.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		206.00000	270,000	14.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		870.00000	780,000	18.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		3.00000	3,000	18.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,867.00000	1,777,000	24.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		0.00000	0,000	24.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	43.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,033.00000	6,123,000	43.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	41.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		5,033.00000	5,123,000	41.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	38.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,033.00000	4,123,000	38.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	33.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,033.00000	3,123,000	33.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		3.00000	2,000	21.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,036.00000	1,125,000	21.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		106.00000	71,000	14.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		139.00000	194,000	14.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		969.00000	879,000	19.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2.00000	2,000	19.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,967.00000	1,877,000	25.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		0.00000	0,000	25.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	28.75	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	13.50	Put		2,033.00000	2,123,000	28.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		9,133.00000	9,223,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	47.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		7,133.00000	7,223,000	47.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,867.00000	2,777,000	21.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	21.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		9,033.00000	9,123,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	46.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		7,033.00000	7,123,000	46.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,967.00000	2,877,000	21.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	21.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		9,083.00000	9,173,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	46.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		7,083.00000	7,173,000	46.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,917.00000	2,827,000	21.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	21.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		9,333.00000	9,423,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	47.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		7,333.00000	7,423,000	47.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2,667.00000	2,577,000	22.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	22.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		9,433.00000	9,523,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	47.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		7,433.00000	7,523,000	47.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		2,567.00000	2,477,000	23.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	23.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		9,383.00000	9,473,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	47.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		7,383.00000	7,473,000	47.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		2,617.00000	2,527,000	23.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	23.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		9,483.00000	9,573,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	47.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		7,483.00000	7,573,000	47.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		2,517.00000	2,427,000	23.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	23.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		9,633.00000	9,723,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	48.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,633.00000	7,723,000	48.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	42.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		5,633.00000	5,723,000	42.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	36.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		3,633.00000	3,723,000	36.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2,367.00000	2,277,000	24.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	24.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		9,683.00000	9,773,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	48.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,683.00000	7,773,000	48.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	43.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,683.00000	5,773,000	43.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	37.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,683.00000	3,773,000	37.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		9,583.00000	9,673,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	48.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		7,583.00000	7,673,000	48.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	42.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		5,583.00000	5,673,000	42.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	36.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		3,583.00000	3,673,000	36.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,417.00000	2,327,000	24.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	24.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		8,883.00000	8,973,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	46.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		6,883.00000	6,973,000	46.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	40.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		4,883.00000	4,973,000	40.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	33.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,883.00000	2,973,000	33.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		3,117.00000	3,027,000	20.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	20.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		3,517.00000	3,427,000	20.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	20.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		2,467.00000	2,377,000	24.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	24.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		3,467.00000	3,377,000	20.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	20.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		3,617.00000	3,527,000	20.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	20.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,417.00000	3,327,000	20.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	20.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		9,183.00000	9,273,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	47.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		7,183.00000	7,273,000	47.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,817.00000	2,727,000	22.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	22.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,317.00000	3,227,000	20.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	20.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	49.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		8,733.00000	8,823,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	45.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		6,733.00000	6,823,000	45.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	40.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,733.00000	4,823,000	40.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	32.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,733.00000	2,823,000	32.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,267.00000	3,177,000	20.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	20.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,983.00000	9,073,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	46.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		6,983.00000	7,073,000	46.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	41.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,983.00000	5,073,000	41.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	33.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,983.00000	3,073,000	33.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,017.00000	2,927,000	20.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	20.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		9,233.00000	9,323,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	47.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		7,233.00000	7,323,000	47.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,767.00000	2,677,000	22.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	22.36	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	20.40	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		8,933.00000	9,023,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	46.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,933.00000	7,023,000	46.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	40.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,933.00000	5,023,000	40.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	33.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,933.00000	3,023,000	33.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,067.00000	2,977,000	20.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	20.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		9,283.00000	9,373,000	49.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	47.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		7,283.00000	7,373,000	47.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2,717.00000	2,627,000	22.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	22.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.56790	11.66000		15.60	17,953,380.80	1,552	16,466.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,390.00000	10,482,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,390.00000	8,482,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,690.00000	10,782,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,690.00000	8,782,000	30.55	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	21.85	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,190.00000	10,282,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,190.00000	8,282,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,191.00000	6,283,000	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		4.00000	4,000	23.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,194.00000	4,286,000	23.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,040.00000	10,132,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,040.00000	8,132,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		1.00000	1,000	27.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,041.00000	6,133,000	27.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		5.00000	4,000	23.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,045.00000	4,136,000	23.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		9,940.00000	10,032,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,940.00000	8,032,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		69.00000	60,000	22.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,009.00000	2,092,000	22.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		156.00000	139,000	19.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,096.00000	1,171,000	19.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,111.00000	1,027,000	14.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		51.00000	59,000	14.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,069.00000	1,978,000	18.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		9.00000	10,000	18.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,740.00000	9,832,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		1.00000	0,000	30.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,741.00000	7,832,000	30.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,790.00000	9,882,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		1.00000	0,000	30.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,791.00000	7,882,000	30.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		179.00000	160,000	18.64	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		969.00000	1,042,000	18.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		497.00000	442,000	15.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		287.00000	324,000	15.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,250.00000	1,162,000	15.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		40.00000	44,000	15.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,217.00000	2,126,000	18.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		7.00000	8,000	18.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,240.00000	10,332,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		1.00000	1,000	27.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,241.00000	6,333,000	27.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		4.00000	4,000	24.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,244.00000	4,336,000	24.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,440.00000	10,532,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,440.00000	8,532,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		1.00000	1,000	28.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,441.00000	6,533,000	28.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,590.00000	10,682,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,590.00000	8,682,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		217.00000	193,000	17.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		807.00000	875,000	17.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		616.00000	553,000	15.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		206.00000	235,000	15.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,438.00000	1,349,000	15.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		28.00000	31,000	15.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,640.00000	10,732,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,640.00000	8,732,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		584.00000	524,000	15.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		224.00000	256,000	15.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,391.00000	1,302,000	15.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		31.00000	34,000	15.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	30.55	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	22.20	Put		10,540.00000	10,632,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,540.00000	8,632,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		34.00000	29,000	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,574.00000	2,661,000	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		93.00000	83,000	21.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,633.00000	1,715,000	21.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		228.00000	203,000	17.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		768.00000	835,000	17.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		648.00000	584,000	15.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		188.00000	216,000	15.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,486.00000	1,397,000	16.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		26.00000	29,000	16.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,490.00000	10,582,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		1.00000	1,000	28.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,491.00000	6,583,000	28.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		4.00000	3,000	24.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,494.00000	4,585,000	24.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,340.00000	10,432,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,340.00000	8,432,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,290.00000	10,382,000	30.55	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	19.95	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,290.00000	8,382,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		1.00000	1,000	28.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,291.00000	6,383,000	28.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		4.00000	4,000	24.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,294.00000	4,386,000	24.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,140.00000	10,232,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,140.00000	8,232,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		1.00000	1,000	27.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,141.00000	6,233,000	27.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		5.00000	4,000	23.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,145.00000	4,236,000	23.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		340.00000	303,000	16.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		480.00000	535,000	16.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		941.00000	865,000	14.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		81.00000	97,000	14.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,873.00000	1,782,000	17.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		13.00000	14,000	17.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,090.00000	10,182,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,090.00000	8,182,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	30.55	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	21.65	Put		9,990.00000	10,082,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,990.00000	8,082,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		66.00000	57,000	22.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,056.00000	2,139,000	22.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		396.00000	354,000	15.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		386.00000	436,000	15.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1,066.00000	986,000	14.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		56.00000	68,000	14.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		9,890.00000	9,982,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		7,890.00000	7,982,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		1.00000	1,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,391.00000	6,483,000	28.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		2.00000	2,000	26.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,392.00000	5,484,000	26.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		4.00000	3,000	24.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,394.00000	4,485,000	24.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		12.00000	10,000	23.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,402.00000	3,492,000	23.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		71.00000	64,000	22.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,961.00000	2,046,000	22.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		163.00000	145,000	18.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,053.00000	1,127,000	18.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		444.00000	393,000	15.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		334.00000	375,000	15.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,157.00000	1,070,000	14.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		47.00000	52,000	14.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,119.00000	2,027,000	18.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		9.00000	9,000	18.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		32.00000	27,000	22.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,622.00000	2,709,000	22.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		1.00000	1,000	29.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,941.00000	7,033,000	29.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		3.00000	2,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,943.00000	5,034,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		6.00000	5,000	23.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,946.00000	4,037,000	23.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		251.00000	224,000	17.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		691.00000	756,000	17.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		715.00000	648,000	15.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		155.00000	180,000	15.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		1.00000	1,000	28.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		6,841.00000	6,933,000	28.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		110.00000	98,000	20.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,450.00000	1,530,000	20.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		277.00000	247,000	17.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		617.00000	679,000	17.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		787.00000	716,000	15.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		127.00000	148,000	15.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,678.00000	1,588,000	16.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		18.00000	20,000	16.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		1.00000	1,000	28.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,541.00000	6,633,000	28.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		2.00000	2,000	26.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,542.00000	5,634,000	26.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		3.00000	3,000	24.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,543.00000	4,635,000	24.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		10.00000	8,000	23.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,550.00000	3,640,000	23.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		63.00000	54,000	22.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,103.00000	2,186,000	22.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		142.00000	127,000	19.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,182.00000	1,259,000	19.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		376.00000	336,000	16.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		416.00000	468,000	16.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,024.00000	944,000	14.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		64.00000	76,000	14.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,971.00000	1,880,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		11.00000	12,000	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		323.00000	288,000	16.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		513.00000	570,000	16.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		901.00000	826,000	15.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		91.00000	108,000	15.03	0.00	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		1,824.00000	1,734,000	17.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		14.00000	16,000	17.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		1.00000	1,000	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,991.00000	6,083,000	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		3.00000	2,000	25.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,993.00000	5,084,000	25.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		97.00000	87,000	21.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,587.00000	1,669,000	21.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		239.00000	213,000	17.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		729.00000	795,000	17.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,534.00000	1,444,000	16.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		24.00000	26,000	16.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		1.00000	1,000	28.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		6,891.00000	6,983,000	28.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		3.00000	2,000	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,893.00000	4,984,000	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		6.00000	5,000	23.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,896.00000	3,987,000	23.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		41.00000	35,000	22.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,431.00000	2,517,000	22.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		105.00000	94,000	20.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,495.00000	1,576,000	20.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		264.00000	235,000	17.29	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		654.00000	717,000	17.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		751.00000	682,000	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	11.05	Put		141.00000	164,000	15.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,630.00000	1,540,000	16.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		20.00000	22,000	16.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		1.00000	1,000	28.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		6,791.00000	6,883,000	28.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		2.00000	1,000	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,792.00000	5,883,000	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		3.00000	3,000	25.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,793.00000	4,885,000	25.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		7.00000	6,000	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,797.00000	3,888,000	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		114.00000	102,000	20.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,404.00000	1,484,000	20.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		292.00000	260,000	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		582.00000	642,000	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		824.00000	752,000	15.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		114.00000	134,000	15.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,727.00000	1,637,000	16.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		17.00000	19,000	16.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		119.00000	107,000	20.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,359.00000	1,439,000	20.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		307.00000	274,000	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		547.00000	606,000	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,775.00000	1,685,000	17.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		15.00000	17,000	17.04	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	18.25	Call		1.00000	1,000	28.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,591.00000	6,683,000	28.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		2.00000	2,000	26.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,592.00000	5,684,000	26.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		3.00000	3,000	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,593.00000	4,685,000	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		9.00000	7,000	23.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,599.00000	3,689,000	23.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		136.00000	121,000	19.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,226.00000	1,303,000	19.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		357.00000	319,000	16.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		447.00000	501,000	16.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		982.00000	904,000	14.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		72.00000	86,000	14.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,922.00000	1,831,000	17.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		12.00000	13,000	17.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		59.00000	50,000	22.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,149.00000	2,232,000	22.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		1.00000	1,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,341.00000	6,433,000	28.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		2.00000	2,000	26.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,342.00000	5,434,000	26.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		4.00000	4,000	24.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,344.00000	4,436,000	24.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		12.00000	10,000	23.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,352.00000	3,442,000	23.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		77.00000	69,000	22.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,867.00000	1,951,000	22.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		1.00000	1,000	27.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,091.00000	6,183,000	27.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		2.00000	2,000	25.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,092.00000	5,184,000	25.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		5.00000	4,000	23.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,095.00000	4,186,000	23.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		17.00000	14,000	22.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,107.00000	3,196,000	22.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		89.00000	80,000	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,679.00000	1,762,000	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		1.00000	1,000	27.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,891.00000	5,983,000	27.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		554.00000	496,000	15.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		244.00000	278,000	15.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,344.00000	1,255,000	15.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		34.00000	37,000	15.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,316.00000	2,225,000	19.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		6.00000	7,000	19.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		2.00000	1,000	27.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,742.00000	5,833,000	27.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		3.00000	3,000	25.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,743.00000	4,835,000	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
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		27.00000	22,000	22.79	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,767.00000	2,854,000	22.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		525.00000	468,000	15.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		265.00000	300,000	15.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,297.00000	1,208,000	15.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		37.00000	40,000	15.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		3.00000	2,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,843.00000	4,934,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		6.00000	5,000	23.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,846.00000	3,937,000	23.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		23.00000	20,000	22.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,863.00000	2,952,000	22.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		74.00000	67,000	22.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,914.00000	1,999,000	22.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		171.00000	152,000	18.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,011.00000	1,084,000	18.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		470.00000	417,000	15.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		310.00000	349,000	15.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,203.00000	1,116,000	14.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		43.00000	48,000	14.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,168.00000	2,077,000	18.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		8.00000	9,000	18.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,240.00000	8,332,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		1.00000	1,000	28.72	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	18.40	Put		6,741.00000	6,833,000	28.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		2.00000	2,000	26.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,242.00000	5,334,000	26.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		7.00000	6,000	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,747.00000	3,838,000	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		49.00000	42,000	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,289.00000	2,374,000	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		188.00000	167,000	18.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		928.00000	999,000	18.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		862.00000	789,000	15.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		102.00000	121,000	15.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,267.00000	2,175,000	18.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		7.00000	7,000	18.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,761.00000	3,669,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	1,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		44.00000	37,000	22.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,384.00000	2,469,000	22.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,490.00000	8,582,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		1.00000	1,000	29.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,991.00000	7,083,000	29.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		2.00000	2,000	26.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,492.00000	5,584,000	26.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		5.00000	5,000	23.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,995.00000	4,087,000	23.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		36.00000	31,000	22.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,526.00000	2,613,000	22.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		149.00000	133,000	19.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,139.00000	1,215,000	19.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		681.00000	615,000	15.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		171.00000	197,000	15.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,020.00000	1,929,000	17.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		10.00000	11,000	17.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,511.00000	3,419,000	24.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	1,000	24.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		8,940.00000	9,032,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		1.00000	1,000	29.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,441.00000	7,533,000	29.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		1.00000	1,000	27.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,941.00000	6,033,000	27.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		4.00000	3,000	24.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,444.00000	4,535,000	24.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		21.00000	17,000	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,961.00000	3,049,000	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		101.00000	90,000	20.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,541.00000	1,622,000	20.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		420.00000	373,000	15.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		360.00000	405,000	15.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,582.00000	1,492,000	16.34	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	10.10	Put		22.00000	24,000	16.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,062.00000	2,970,000	22.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2.00000	2,000	22.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		1.00000	1,000	28.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,641.00000	6,733,000	28.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		2.00000	2,000	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,642.00000	5,734,000	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		3.00000	3,000	24.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,643.00000	4,735,000	24.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		8.00000	7,000	23.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,648.00000	3,739,000	23.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		30.00000	25,000	22.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,670.00000	2,757,000	22.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		56.00000	47,000	22.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,196.00000	2,279,000	22.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		86.00000	77,000	21.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,726.00000	1,809,000	21.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		130.00000	116,000	19.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,270.00000	1,348,000	19.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		206.00000	184,000	18.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		846.00000	916,000	18.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		39.00000	33,000	22.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,479.00000	2,565,000	22.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		1.00000	1,000	28.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,691.00000	6,783,000	28.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		2.00000	1,000	26.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,692.00000	5,783,000	26.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		3.00000	3,000	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,693.00000	4,785,000	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		8.00000	6,000	23.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,698.00000	3,788,000	23.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		52.00000	45,000	22.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,242.00000	2,327,000	22.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		83.00000	74,000	21.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,773.00000	1,856,000	21.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		125.00000	111,000	19.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,315.00000	1,393,000	19.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		197.00000	175,000	18.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		887.00000	957,000	18.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		46.00000	39,000	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,336.00000	2,421,000	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		2.00000	1,000	27.26	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,842.00000	5,933,000	27.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		80.00000	72,000	21.84	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,820.00000	1,904,000	21.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		28.00000	24,000	22.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,718.00000	2,806,000	22.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,140.00000	9,232,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		1.00000	1,000	29.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,141.00000	7,233,000	29.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		2.00000	2,000	25.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,142.00000	5,234,000	25.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		16.00000	13,000	23.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,156.00000	3,245,000	23.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,863.00000	2,771,000	21.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		3.00000	3,000	21.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,040.00000	9,132,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		1.00000	1,000	29.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,041.00000	7,133,000	29.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		2.00000	2,000	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,042.00000	5,134,000	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		18.00000	15,000	22.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,058.00000	3,147,000	22.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,963.00000	2,871,000	21.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		3.00000	3,000	21.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,090.00000	9,182,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		1.00000	1,000	29.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,091.00000	7,183,000	29.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,913.00000	2,821,000	21.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		3.00000	3,000	21.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,340.00000	9,432,000	30.55	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	19.00	Call		1.00000	1,000	29.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,341.00000	7,433,000	29.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,664.00000	2,572,000	20.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		4.00000	4,000	20.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,440.00000	9,532,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		2.00000	2,000	26.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,442.00000	5,534,000	26.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		11.00000	9,000	23.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,451.00000	3,541,000	23.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,565.00000	2,473,000	20.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		5.00000	5,000	20.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,390.00000	9,482,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		1.00000	1,000	29.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,391.00000	7,483,000	29.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,614.00000	2,522,000	20.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		4.00000	4,000	20.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,490.00000	9,582,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		1.00000	1,000	29.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,491.00000	7,583,000	29.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		10.00000	8,000	23.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,500.00000	3,590,000	23.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,515.00000	2,423,000	19.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		5.00000	5,000	19.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,640.00000	9,732,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		1.00000	0,000	30.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,641.00000	7,732,000	30.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,366.00000	2,274,000	19.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		6.00000	6,000	19.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,690.00000	9,782,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		1.00000	0,000	30.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,691.00000	7,782,000	30.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,590.00000	9,682,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		1.00000	0,000	30.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,591.00000	7,682,000	30.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,416.00000	2,324,000	19.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		6.00000	6,000	19.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		8,890.00000	8,982,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		22.00000	18,000	22.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,912.00000	3,000,000	22.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,112.00000	3,020,000	22.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		2.00000	2,000	22.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,465.00000	2,374,000	19.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		5.00000	6,000	19.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,461.00000	3,369,000	23.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		1.00000	1,000	23.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,611.00000	3,519,000	24.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		1.00000	1,000	24.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,411.00000	3,319,000	23.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		1.00000	1,000	23.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,190.00000	9,282,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		1.00000	1,000	29.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,191.00000	7,283,000	29.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		2.00000	2,000	25.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,192.00000	5,284,000	25.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		15.00000	13,000	23.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,205.00000	3,295,000	23.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,813.00000	2,721,000	21.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		3.00000	3,000	21.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,990.00000	9,082,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		19.00000	16,000	22.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,009.00000	3,098,000	22.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,012.00000	2,920,000	21.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		2.00000	2,000	21.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,312.00000	3,220,000	23.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		2.00000	2,000	23.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	30.55	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	20.40	Put		8,740.00000	8,832,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,262.00000	3,170,000	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		2.00000	2,000	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,240.00000	9,332,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		1.00000	1,000	29.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,241.00000	7,333,000	29.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		14.00000	12,000	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,254.00000	3,344,000	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,763.00000	2,672,000	20.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		3.00000	4,000	20.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		9,840.00000	9,932,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	30.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,840.00000	7,932,000	30.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,290.00000	9,382,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		1.00000	1,000	29.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,291.00000	7,383,000	29.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		2.00000	2,000	26.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,292.00000	5,384,000	26.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		13.00000	11,000	23.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,303.00000	3,393,000	23.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,714.00000	2,622,000	20.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		4.00000	4,000	20.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,540.00000	9,632,000	30.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		1.00000	1,000	30.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,541.00000	7,633,000	30.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.76090	11.85290		16.52	999,676.50	85	1,304.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		331.00000	300,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		1,208.00000	1,269,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		317.00000	318,000	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		1,244.00000	1,337,000	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		345.00000	314,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		1,172.00000	1,233,000	19.00	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future			0.08540	0.08620		23.34	0.00	0	1,364.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		629.00000	551,000	23.34	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		9.00000	11,000	23.34	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		42.00000	26,000	24.60	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		422.00000	486,000	24.60	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,620.00000	1,540,000	35.49	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		0.00000	0,000	35.49	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08690	0.08780		24.50	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		876.00000	815,000	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		96.00000	125,000	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		355.00000	332,000	25.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		575.00000	642,000	25.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,790.00000	1,702,000	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		10.00000	12,000	22.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			10.30740	10.43210		11.63	8,245,920.00	800	21,503.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		9,218.00000	9,343,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	44.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		7,218.00000	7,343,000	44.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	38.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		5,218.00000	5,343,000	38.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	32.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		3,218.00000	3,343,000	32.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		1.00000	0,000	22.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		1,219.00000	1,343,000	22.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		40.00000	16,000	14.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		258.00000	359,000	14.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		784.00000	659,000	16.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2.00000	2,000	16.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		1,782.00000	1,657,000	16.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	16.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		2,782.00000	2,657,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		0.00000	0,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		9,468.00000	9,593,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	44.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		7,468.00000	7,593,000	44.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,568.00000	9,693,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	44.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		7,568.00000	7,693,000	44.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		9,318.00000	9,443,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	44.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		7,318.00000	7,443,000	44.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	28.92	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		2,168.00000	2,293,000	28.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		9,118.00000	9,243,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	43.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		7,118.00000	7,243,000	43.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	38.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		5,118.00000	5,243,000	38.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	32.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		3,118.00000	3,243,000	32.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		1.00000	0,000	21.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		1,119.00000	1,243,000	21.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		62.00000	27,000	13.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		180.00000	270,000	13.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		883.00000	758,000	17.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1.00000	1,000	17.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		1,882.00000	1,757,000	16.58	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	8.55	Put		0.00000	0,000	16.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		2,882.00000	2,757,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,968.00000	9,093,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	43.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,968.00000	7,093,000	43.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	38.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,968.00000	5,093,000	38.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	31.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,968.00000	3,093,000	31.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		2.00000	1,000	20.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		970.00000	1,094,000	20.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		123.00000	58,000	12.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		91.00000	151,000	12.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,032.00000	908,000	18.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		0.00000	1,000	18.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,032.00000	1,907,000	16.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	16.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,032.00000	2,907,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		9,018.00000	9,143,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	43.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		7,018.00000	7,143,000	43.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	38.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		5,018.00000	5,143,000	38.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	31.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		3,018.00000	3,143,000	31.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		2.00000	1,000	21.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		1,020.00000	1,144,000	21.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		95.00000	45,000	12.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		113.00000	188,000	12.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		983.00000	858,000	17.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1.00000	1,000	17.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		1,982.00000	1,857,000	16.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	16.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		2,982.00000	2,857,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		9,368.00000	9,493,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	44.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		7,368.00000	7,493,000	44.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,618.00000	9,743,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	45.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,618.00000	7,743,000	45.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,668.00000	9,793,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	45.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		7,668.00000	7,793,000	45.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,518.00000	9,643,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	44.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,518.00000	7,643,000	44.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		9,418.00000	9,543,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	44.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		7,418.00000	7,543,000	44.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		9,268.00000	9,393,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	44.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		7,268.00000	7,393,000	44.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		9,168.00000	9,293,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	44.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		7,168.00000	7,293,000	44.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	38.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		5,168.00000	5,293,000	38.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	32.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		3,168.00000	3,293,000	32.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		1.00000	0,000	22.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		1,169.00000	1,293,000	22.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		49.00000	21,000	14.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		217.00000	314,000	14.08	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	9.60	Call		833.00000	709,000	16.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1.00000	2,000	16.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		1,832.00000	1,707,000	16.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	16.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		2,832.00000	2,707,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		9,068.00000	9,193,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	43.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		7,068.00000	7,193,000	43.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,918.00000	9,043,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	43.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,918.00000	7,043,000	43.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	37.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,918.00000	5,043,000	37.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	34.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,918.00000	4,043,000	34.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	31.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,918.00000	3,043,000	31.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	28.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,918.00000	2,043,000	28.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		2.00000	1,000	20.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		920.00000	1,044,000	20.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		155.00000	74,000	12.04	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	15/03/2010	Foreign Exchange Future	10.35	Put		73.00000	117,000	12.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,082.00000	958,000	18.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		0.00000	1,000	18.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,082.00000	1,957,000	15.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	15.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,082.00000	2,957,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	38.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		5,068.00000	5,193,000	38.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	35.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		4,068.00000	4,193,000	35.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	31.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		3,068.00000	3,193,000	31.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	28.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		2,068.00000	2,193,000	28.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		1.00000	0,000	21.41	0.00	0	10.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		1,069.00000	1,193,000	21.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		77.00000	35,000	13.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		145.00000	228,000	13.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		933.00000	808,000	17.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1.00000	1,000	17.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		1,932.00000	1,807,000	16.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	16.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		2,932.00000	2,807,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	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	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	39.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		5,268.00000	5,393,000	39.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	35.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		4,268.00000	4,393,000	35.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	32.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		3,268.00000	3,393,000	32.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	29.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		2,268.00000	2,393,000	29.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		1.00000	0,000	23.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		1,269.00000	1,393,000	23.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		32.00000	13,000	14.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		300.00000	406,000	14.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		734.00000	610,000	15.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2.00000	3,000	15.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		1,732.00000	1,607,000	17.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	17.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		2,732.00000	2,607,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	39.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		5,318.00000	5,443,000	39.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	35.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		4,318.00000	4,443,000	35.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	32.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		3,318.00000	3,443,000	32.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	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	15/03/2010	Foreign Exchange Future	12.75	Put		2,318.00000	2,443,000	29.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		1.00000	0,000	23.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		1,319.00000	1,443,000	23.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		25.00000	10,000	15.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		343.00000	453,000	15.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		685.00000	561,000	15.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		3.00000	4,000	15.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		1,682.00000	1,557,000	17.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	17.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		2,682.00000	2,557,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	39.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		5,518.00000	5,643,000	39.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	36.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,518.00000	4,643,000	36.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	33.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,518.00000	3,643,000	33.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	30.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,518.00000	2,643,000	30.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	25.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,518.00000	1,643,000	25.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		11.00000	4,000	16.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		529.00000	647,000	16.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		491.00000	369,000	14.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		9.00000	12,000	14.17	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	8.95	Call		1,482.00000	1,357,000	17.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	17.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,482.00000	2,357,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	40.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		5,568.00000	5,693,000	40.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	36.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,568.00000	4,693,000	36.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	33.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,568.00000	3,693,000	33.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	30.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,568.00000	2,693,000	30.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	25.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,568.00000	1,693,000	25.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		9.00000	3,000	17.34	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		577.00000	696,000	17.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		444.00000	323,000	13.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		12.00000	16,000	13.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,432.00000	1,307,000	17.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	17.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,432.00000	2,307,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	39.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		5,418.00000	5,543,000	39.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	36.32	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	14.85	Put		4,418.00000	4,543,000	36.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	33.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		3,418.00000	3,543,000	33.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	29.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		2,418.00000	2,543,000	29.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	24.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,418.00000	1,543,000	24.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		16.00000	6,000	16.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		434.00000	549,000	16.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		587.00000	464,000	14.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		5.00000	7,000	14.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		1,582.00000	1,457,000	17.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	17.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		2,582.00000	2,457,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	39.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		5,368.00000	5,493,000	39.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	36.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		4,368.00000	4,493,000	36.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	32.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		3,368.00000	3,493,000	32.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	29.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		2,368.00000	2,493,000	29.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		1.00000	0,000	23.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		1,369.00000	1,493,000	23.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		20.00000	8,000	15.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		388.00000	501,000	15.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		636.00000	512,000	15.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		4.00000	5,000	15.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1,632.00000	1,507,000	17.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	17.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		2,632.00000	2,507,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	39.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		5,468.00000	5,593,000	39.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	36.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		4,468.00000	4,593,000	36.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	33.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,468.00000	3,593,000	33.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	29.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,468.00000	2,593,000	29.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	24.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,468.00000	1,593,000	24.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		13.00000	5,000	16.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		481.00000	598,000	16.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		539.00000	416,000	14.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		7.00000	9,000	14.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1,532.00000	1,407,000	17.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	17.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		2,532.00000	2,407,000	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	15/03/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	40.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,718.00000	5,843,000	40.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	37.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,718.00000	4,843,000	37.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	34.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,718.00000	3,843,000	34.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	30.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,718.00000	2,843,000	30.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	26.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,718.00000	1,843,000	26.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		5.00000	2,000	18.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		723.00000	845,000	18.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		309.00000	196,000	12.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		27.00000	39,000	12.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,282.00000	1,157,000	18.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	18.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,282.00000	2,157,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	40.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,618.00000	5,743,000	40.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	36.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,618.00000	4,743,000	36.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	33.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,618.00000	3,743,000	33.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	30.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,618.00000	2,743,000	30.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	25.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,618.00000	1,743,000	25.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		7.00000	2,000	17.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		625.00000	745,000	17.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		398.00000	279,000	13.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		16.00000	22,000	13.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,382.00000	1,257,000	18.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	18.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,382.00000	2,257,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	40.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,668.00000	5,793,000	40.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	37.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,668.00000	4,793,000	37.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	33.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,668.00000	3,793,000	33.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	30.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,668.00000	2,793,000	30.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		6.00000	2,000	18.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		674.00000	795,000	18.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		353.00000	236,000	13.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		21.00000	29,000	13.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,332.00000	1,207,000	18.28	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	9.10	Put		0.00000	0,000	18.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,332.00000	2,207,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	40.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,768.00000	5,893,000	40.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	37.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,768.00000	4,893,000	37.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	34.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,768.00000	3,893,000	34.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	30.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,768.00000	2,893,000	30.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	27.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,768.00000	1,893,000	27.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		4.00000	1,000	18.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		772.00000	894,000	18.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		267.00000	159,000	12.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		35.00000	52,000	12.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,232.00000	1,107,000	18.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	18.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,232.00000	2,107,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	40.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,818.00000	5,943,000	40.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	37.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,818.00000	4,943,000	37.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	34.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,818.00000	3,943,000	34.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	31.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,818.00000	2,943,000	31.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	27.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,818.00000	1,943,000	27.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		3.00000	1,000	19.37	0.00	0	2,700.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		821.00000	944,000	19.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		227.00000	124,000	11.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		45.00000	67,000	11.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,182.00000	1,058,000	18.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		0.00000	1,000	18.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		2,182.00000	2,057,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	26.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,668.00000	1,793,000	26.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,718.00000	8,843,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	43.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,718.00000	6,843,000	43.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,282.00000	3,157,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	0,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,868.00000	8,993,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	43.36	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	17.30	Put		6,868.00000	6,993,000	43.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	37.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,868.00000	4,993,000	37.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	31.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,868.00000	2,993,000	31.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		3.00000	1,000	19.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		871.00000	994,000	19.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		189.00000	94,000	11.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		57.00000	87,000	11.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,132.00000	1,008,000	18.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		0.00000	1,000	18.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,132.00000	2,007,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		0.00000	0,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,132.00000	3,007,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,818.00000	8,943,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	43.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,818.00000	6,943,000	43.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,182.00000	3,057,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		0.00000	0,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,668.00000	8,793,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	42.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,668.00000	6,793,000	42.91	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	7.10	Call		3,332.00000	3,207,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,768.00000	8,893,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	43.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,768.00000	6,893,000	43.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,232.00000	3,107,000	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	0,000	15.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.48570	10.61270		13.90	765,456.10	73	13,145.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		55.00000	44,000	19.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,542.00000	1,658,000	19.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		68.00000	54,000	18.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,355.00000	1,468,000	18.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		61.00000	49,000	19.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,448.00000	1,563,000	19.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	30.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,687.00000	8,814,000	30.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	28.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,687.00000	6,814,000	28.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		1.00000	1,000	23.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,688.00000	4,815,000	23.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		12.00000	9,000	21.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,699.00000	2,823,000	21.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		135.00000	108,000	16.63	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		822.00000	922,000	16.63	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	10.30	Call		488.00000	403,000	13.62	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		175.00000	217,000	13.62	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,325.00000	1,200,000	13.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		12.00000	14,000	13.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,315.00000	2,188,000	18.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		2.00000	2,000	18.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,313.00000	3,186,000	21.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	21.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	30.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,987.00000	9,114,000	30.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	28.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,987.00000	7,114,000	28.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	1,000	24.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,988.00000	5,115,000	24.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		8.00000	6,000	21.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,995.00000	3,120,000	21.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		95.00000	75,000	17.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,082.00000	1,189,000	17.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		327.00000	266,000	14.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		314.00000	380,000	14.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,034.00000	916,000	12.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		21.00000	30,000	12.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,016.00000	1,890,000	16.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		3.00000	4,000	16.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,013.00000	2,886,000	21.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	21.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	30.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,087.00000	9,214,000	30.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	29.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		7,087.00000	7,214,000	29.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	1,000	24.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,088.00000	5,215,000	24.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		7.00000	5,000	21.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,094.00000	3,219,000	21.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		85.00000	67,000	18.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,172.00000	1,281,000	18.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		288.00000	233,000	14.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		375.00000	447,000	14.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		944.00000	829,000	12.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		31.00000	43,000	12.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,917.00000	1,791,000	16.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		4.00000	5,000	16.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,913.00000	2,787,000	20.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		0.00000	1,000	20.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	30.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,737.00000	8,864,000	30.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	28.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,737.00000	6,864,000	28.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		1.00000	1,000	23.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,738.00000	4,865,000	23.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		12.00000	8,000	21.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,749.00000	2,872,000	21.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		127.00000	101,000	16.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		864.00000	965,000	16.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		458.00000	376,000	13.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		195.00000	240,000	13.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,276.00000	1,151,000	13.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		13.00000	15,000	13.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,265.00000	2,138,000	18.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		2.00000	2,000	18.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		3,263.00000	3,136,000	21.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	21.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	30.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,787.00000	8,914,000	30.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	28.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,787.00000	6,914,000	28.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		1.00000	1,000	24.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,788.00000	4,915,000	24.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		11.00000	8,000	21.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,798.00000	2,922,000	21.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		120.00000	95,000	16.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		907.00000	1,009,000	16.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		429.00000	351,000	13.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		216.00000	265,000	13.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,228.00000	1,103,000	13.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		15.00000	17,000	13.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,215.00000	2,089,000	17.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		2.00000	3,000	17.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		3,213.00000	3,086,000	21.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	21.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	30.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,937.00000	9,064,000	30.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	28.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,937.00000	7,064,000	28.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		1.00000	1,000	24.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,938.00000	5,065,000	24.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		9.00000	6,000	21.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,946.00000	3,070,000	21.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		101.00000	80,000	17.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		1,038.00000	1,144,000	17.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		350.00000	284,000	14.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		287.00000	348,000	14.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,082.00000	961,000	12.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		19.00000	25,000	12.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,066.00000	1,940,000	17.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		3.00000	4,000	17.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,063.00000	2,936,000	21.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	21.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	30.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,837.00000	8,964,000	30.98	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	17.45	Call		0.00000	0,000	28.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,837.00000	6,964,000	28.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		1.00000	1,000	24.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,838.00000	4,965,000	24.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		10.00000	7,000	21.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,847.00000	2,971,000	21.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		113.00000	90,000	17.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		950.00000	1,054,000	17.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		401.00000	326,000	13.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		238.00000	290,000	13.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,179.00000	1,054,000	12.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		16.00000	18,000	12.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2,166.00000	2,039,000	17.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		3.00000	3,000	17.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,163.00000	3,036,000	21.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	21.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	30.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,887.00000	9,014,000	30.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	28.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,887.00000	7,014,000	28.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		1.00000	1,000	24.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,888.00000	5,015,000	24.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		9.00000	7,000	21.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,896.00000	3,021,000	21.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		107.00000	85,000	17.32	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	14/06/2010	Foreign Exchange Future	11.50	Put		994.00000	1,099,000	17.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		375.00000	303,000	13.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		262.00000	317,000	13.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,131.00000	1,006,000	12.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		18.00000	20,000	12.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,116.00000	1,989,000	17.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		3.00000	3,000	17.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,113.00000	2,986,000	21.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	21.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	30.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,237.00000	9,364,000	30.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	29.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,237.00000	7,364,000	29.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		1.00000	0,000	24.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,238.00000	5,364,000	24.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		5.00000	4,000	21.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,242.00000	3,368,000	21.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		72.00000	57,000	18.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,309.00000	1,421,000	18.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		237.00000	191,000	15.10	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		474.00000	555,000	15.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		816.00000	706,000	13.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		53.00000	70,000	13.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,768.00000	1,642,000	15.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		5.00000	6,000	15.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,764.00000	2,637,000	20.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		1.00000	1,000	20.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	30.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,187.00000	9,314,000	30.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	29.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,187.00000	7,314,000	29.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	0,000	24.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,188.00000	5,314,000	24.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		6.00000	4,000	21.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,193.00000	3,318,000	21.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		76.00000	60,000	18.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,263.00000	1,374,000	18.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		253.00000	204,000	14.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		440.00000	518,000	14.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		858.00000	746,000	12.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		45.00000	60,000	12.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,818.00000	1,692,000	15.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		5.00000	6,000	15.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,814.00000	2,687,000	20.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		1.00000	1,000	20.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	30.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,287.00000	9,414,000	30.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	29.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,287.00000	7,414,000	29.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		1.00000	0,000	25.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,288.00000	5,414,000	25.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		5.00000	4,000	21.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,292.00000	3,418,000	21.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		223.00000	179,000	15.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		510.00000	593,000	15.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		775.00000	668,000	13.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		62.00000	82,000	13.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,719.00000	1,593,000	15.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		6.00000	7,000	15.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,714.00000	2,587,000	20.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	1,000	20.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	30.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,337.00000	9,464,000	30.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	29.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,337.00000	7,464,000	29.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		1.00000	0,000	25.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,338.00000	5,464,000	25.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		5.00000	3,000	21.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,342.00000	3,467,000	21.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		65.00000	51,000	18.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,402.00000	1,515,000	18.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		209.00000	168,000	15.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		546.00000	632,000	15.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		735.00000	630,000	13.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		72.00000	94,000	13.14	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	14/06/2010	Foreign Exchange Future	8.95	Call		1,669.00000	1,543,000	15.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		6.00000	7,000	15.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,664.00000	2,537,000	19.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		1.00000	1,000	19.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	30.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,137.00000	9,264,000	30.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	29.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,137.00000	7,264,000	29.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	0,000	24.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,138.00000	5,264,000	24.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		6.00000	5,000	21.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,143.00000	3,269,000	21.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		80.00000	64,000	18.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,217.00000	1,328,000	18.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		270.00000	218,000	14.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		407.00000	482,000	14.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		901.00000	787,000	12.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		38.00000	51,000	12.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1,867.00000	1,741,000	16.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		4.00000	5,000	16.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,864.00000	2,737,000	20.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		1.00000	1,000	20.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	30.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,387.00000	9,514,000	30.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	29.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,387.00000	7,514,000	29.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	0,000	25.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,388.00000	5,514,000	25.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		4.00000	3,000	21.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,391.00000	3,517,000	21.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		196.00000	157,000	15.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		583.00000	671,000	15.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		696.00000	594,000	13.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		83.00000	108,000	13.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,620.00000	1,494,000	14.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		7.00000	8,000	14.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,614.00000	2,487,000	19.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		1.00000	1,000	19.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	30.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,537.00000	9,664,000	30.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	30.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,537.00000	7,664,000	30.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	25.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,537.00000	5,664,000	25.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		3.00000	2,000	22.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,540.00000	3,666,000	22.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		53.00000	42,000	19.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,590.00000	1,706,000	19.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		163.00000	130,000	16.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		700.00000	794,000	16.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		586.00000	492,000	13.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		123.00000	156,000	13.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,472.00000	1,346,000	14.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		9.00000	10,000	14.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,464.00000	2,338,000	18.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	2,000	18.93	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.66300	10.79040		14.91	213,260.00	20	505.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		239.00000	210,000	17.78	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,114.00000	1,212,000	17.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.83580	10.96720		15.47	21,671.60	2	160.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		7.00000	5,000	26.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,240.00000	9,369,000	26.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		21.00000	17,000	26.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,254.00000	7,381,000	26.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		53.00000	47,000	25.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,286.00000	5,411,000	25.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		116.00000	104,000	22.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,349.00000	3,468,000	22.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		293.00000	264,000	18.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,526.00000	1,628,000	18.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		521.00000	468,000	16.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		754.00000	832,000	16.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,004.00000	913,000	14.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		237.00000	277,000	14.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,813.00000	1,691,000	14.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		46.00000	55,000	14.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,781.00000	2,652,000	16.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		14.00000	16,000	16.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		318.00000	285,000	18.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,401.00000	1,499,000	18.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		6.00000	5,000	26.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,289.00000	9,419,000	26.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		20.00000	17,000	26.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,303.00000	7,431,000	26.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		52.00000	46,000	25.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,335.00000	5,460,000	25.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		114.00000	102,000	22.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,397.00000	3,516,000	22.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		286.00000	257,000	18.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,569.00000	1,671,000	18.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		505.00000	454,000	16.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		788.00000	868,000	16.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		972.00000	883,000	14.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		255.00000	297,000	14.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,767.00000	1,646,000	14.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		50.00000	60,000	14.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,732.00000	2,602,000	16.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		15.00000	16,000	16.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		4.00000	3,000	26.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,987.00000	10,117,000	26.95	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	13/12/2010	Foreign Exchange Future	18.95	Call		14.00000	11,000	26.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,997.00000	8,125,000	26.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		41.00000	35,000	26.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,024.00000	6,149,000	26.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		88.00000	79,000	24.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,071.00000	4,193,000	24.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		204.00000	183,000	20.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,187.00000	2,297,000	20.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		336.00000	301,000	18.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,319.00000	1,415,000	18.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		609.00000	548,000	15.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		592.00000	662,000	15.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1,175.00000	1,075,000	14.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		158.00000	189,000	14.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,045.00000	1,920,000	14.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		28.00000	34,000	14.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		4.00000	3,000	26.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,887.00000	10,017,000	26.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		15.00000	12,000	26.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,898.00000	8,026,000	26.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		42.00000	38,000	26.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,925.00000	6,052,000	26.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		91.00000	82,000	24.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,974.00000	4,096,000	24.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		214.00000	192,000	20.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,097.00000	2,206,000	20.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		355.00000	318,000	17.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,238.00000	1,332,000	17.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		652.00000	585,000	15.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		535.00000	599,000	15.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,254.00000	1,145,000	13.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		137.00000	159,000	13.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,143.00000	2,013,000	14.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		26.00000	27,000	14.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		7.00000	6,000	26.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		9,040.00000	9,170,000	26.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		23.00000	19,000	26.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,056.00000	7,183,000	26.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		57.00000	51,000	25.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,090.00000	5,215,000	25.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		126.00000	113,000	22.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,159.00000	3,277,000	22.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		327.00000	293,000	18.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,360.00000	1,457,000	18.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		591.00000	531,000	15.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		624.00000	695,000	15.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,139.00000	1,041,000	14.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		172.00000	205,000	14.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,998.00000	1,873,000	14.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		31.00000	37,000	14.12	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	8.00	Call		2,979.00000	2,849,000	17.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		12.00000	13,000	17.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		7.00000	5,000	26.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,140.00000	9,269,000	26.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		22.00000	18,000	26.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,155.00000	7,282,000	26.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		55.00000	49,000	25.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,188.00000	5,313,000	25.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		121.00000	108,000	22.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,254.00000	3,372,000	22.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		309.00000	278,000	18.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,442.00000	1,542,000	18.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		555.00000	498,000	16.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		688.00000	762,000	16.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,070.00000	975,000	14.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		203.00000	239,000	14.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,905.00000	1,781,000	14.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		38.00000	45,000	14.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2,880.00000	2,750,000	17.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		13.00000	14,000	17.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		6.00000	4,000	26.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,439.00000	9,568,000	26.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		19.00000	15,000	26.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,452.00000	7,579,000	26.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		49.00000	44,000	26.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,482.00000	5,608,000	26.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		107.00000	96,000	23.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,540.00000	3,660,000	23.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		265.00000	238,000	19.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,698.00000	1,802,000	19.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		461.00000	414,000	16.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		894.00000	978,000	16.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		882.00000	798,000	14.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		315.00000	362,000	14.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,633.00000	1,514,000	14.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		66.00000	78,000	14.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,584.00000	2,455,000	15.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		17.00000	19,000	15.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		5.00000	4,000	26.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,588.00000	9,718,000	26.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		17.00000	14,000	26.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,600.00000	7,728,000	26.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		47.00000	42,000	26.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,630.00000	5,756,000	26.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		101.00000	91,000	23.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,684.00000	3,805,000	23.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		246.00000	221,000	19.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,829.00000	1,935,000	19.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		422.00000	378,000	17.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,005.00000	1,092,000	17.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		798.00000	720,000	15.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		381.00000	434,000	15.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,502.00000	1,387,000	13.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		85.00000	101,000	13.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,437.00000	2,307,000	15.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		20.00000	21,000	15.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		8.00000	6,000	26.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,891.00000	9,020,000	26.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		25.00000	21,000	26.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,908.00000	7,035,000	26.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		61.00000	54,000	25.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,944.00000	5,068,000	25.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		134.00000	120,000	22.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,017.00000	3,134,000	22.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,128.00000	2,998,000	18.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		11.00000	12,000	18.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		8.00000	6,000	26.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,941.00000	9,070,000	26.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		24.00000	20,000	26.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,957.00000	7,084,000	26.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		59.00000	53,000	25.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,992.00000	5,117,000	25.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		131.00000	118,000	22.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,064.00000	3,182,000	22.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		345.00000	310,000	17.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,278.00000	1,374,000	17.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		631.00000	566,000	15.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		564.00000	630,000	15.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,214.00000	1,110,000	13.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		147.00000	174,000	13.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,094.00000	1,966,000	14.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		27.00000	30,000	14.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,078.00000	2,948,000	17.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		11.00000	12,000	17.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		8.00000	6,000	26.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,991.00000	9,120,000	26.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		24.00000	20,000	26.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		7,007.00000	7,134,000	26.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		58.00000	52,000	25.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,041.00000	5,166,000	25.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		128.00000	115,000	22.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,111.00000	3,229,000	22.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,029.00000	2,899,000	17.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		12.00000	13,000	17.64	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			336.95100	335.91200			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			311.05700	310.08500			0.00	0	1,265.00
ALBI	On	05/08/2010	Index Future			311.19800	310.22800			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.86880	6.87240		13.58	0.00	0	13,612.00

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	56.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Put		7,928.00000	7,931,000	56.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	54.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Put		5,928.00000	5,931,000	54.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	46.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Put		3,928.00000	3,931,000	46.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	36.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Put		1,928.00000	1,931,000	36.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Call		1,072.00000	1,069,000	24.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	24.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		2,072.00000	2,069,000	21.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	21.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		3,072.00000	3,069,000	21.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	21.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		4,072.00000	4,069,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	56.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		8,028.00000	8,031,000	56.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	54.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,028.00000	6,031,000	54.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	46.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,028.00000	4,031,000	46.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	37.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,028.00000	2,031,000	37.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		972.00000	969,000	24.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	24.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,972.00000	1,969,000	21.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	21.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,972.00000	2,969,000	21.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	21.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,972.00000	3,969,000	22.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	22.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	56.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,078.00000	8,081,000	56.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	55.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,078.00000	6,081,000	55.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	46.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,078.00000	4,081,000	46.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	37.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,078.00000	2,081,000	37.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		922.00000	919,000	23.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	23.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,922.00000	1,919,000	21.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	21.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,922.00000	2,919,000	21.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	21.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,922.00000	3,919,000	22.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	22.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	56.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		7,978.00000	7,981,000	56.86	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	54.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		5,978.00000	5,981,000	54.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	46.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		3,978.00000	3,981,000	46.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	37.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		1,978.00000	1,981,000	37.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		1,022.00000	1,019,000	25.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	25.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		2,022.00000	2,019,000	21.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	21.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		3,022.00000	3,019,000	21.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	21.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		4,022.00000	4,019,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	56.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,878.00000	7,881,000	56.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	54.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,878.00000	5,881,000	54.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	45.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,878.00000	3,881,000	45.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	35.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,878.00000	1,881,000	35.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,122.00000	1,119,000	24.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	24.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,122.00000	2,119,000	21.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	21.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,122.00000	3,119,000	21.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	21.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,122.00000	4,119,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	56.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,578.00000	7,581,000	56.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	53.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,578.00000	5,581,000	53.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	44.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,578.00000	3,581,000	44.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		0.00000	0,000	32.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,578.00000	1,581,000	32.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,422.00000	1,419,000	23.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	23.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,422.00000	2,419,000	21.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	21.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,422.00000	3,419,000	21.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	21.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,422.00000	4,419,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	56.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,778.00000	7,781,000	56.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	54.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,778.00000	5,781,000	54.05	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.65	Call		0.00000	0,000	45.34	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.65	Put		3,778.00000	3,781,000	45.34	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.65	Call		0.00000	0,000	34.81	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.65	Put		1,778.00000	1,781,000	34.81	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.65	Call		1,222.00000	1,219,000	24.37	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.65	Put		0.00000	0,000	24.37	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.65	Call		2,222.00000	2,219,000	21.28	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.65	Put		0.00000	0,000	21.28	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.65	Call		3,222.00000	3,219,000	21.53	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	21.53	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.65	Call		4,222.00000	4,219,000	22.57	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	22.57	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.70	Call		0.00000	0,000	56.71	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.70	Put		7,828.00000	7,831,000	56.71	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.70	Call		0.00000	0,000	54.27	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.70	Put		5,828.00000	5,831,000	54.27	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.70	Call		0.00000	0,000	45.57	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.70	Put		3,828.00000	3,831,000	45.57	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.70	Call		0.00000	0,000	35.40	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.70	Put		1,828.00000	1,831,000	35.40	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.70	Call		1,172.00000	1,169,000	24.56	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.70	Put		0.00000	0,000	24.56	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.70	Call		2,172.00000	2,169,000	21.28	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.70	Put		0.00000	0,000	21.28	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.70	Call		3,172.00000	3,169,000	21.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	21.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,172.00000	4,169,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	56.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,728.00000	7,731,000	56.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	53.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,728.00000	5,731,000	53.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	45.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,728.00000	3,731,000	45.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	34.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,728.00000	1,731,000	34.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,272.00000	1,269,000	24.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	24.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,272.00000	2,269,000	21.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	21.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,272.00000	3,269,000	21.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	21.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,272.00000	4,269,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	56.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,678.00000	7,681,000	56.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	53.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,678.00000	5,681,000	53.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	44.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,678.00000	3,681,000	44.89	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	33.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,678.00000	1,681,000	33.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,322.00000	1,319,000	23.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	23.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,322.00000	2,319,000	21.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	21.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,322.00000	3,319,000	21.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	21.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,322.00000	4,319,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	56.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,628.00000	7,631,000	56.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	53.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,628.00000	5,631,000	53.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	44.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,628.00000	3,631,000	44.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	33.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,628.00000	1,631,000	33.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,372.00000	1,369,000	23.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	23.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,372.00000	2,369,000	21.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	21.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,372.00000	3,369,000	21.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	21.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,372.00000	4,369,000	22.57	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	56.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,528.00000	7,531,000	56.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	52.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,528.00000	5,531,000	52.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	44.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,528.00000	3,531,000	44.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		0.00000	0,000	31.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,528.00000	1,531,000	31.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,472.00000	1,469,000	23.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	23.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,472.00000	2,469,000	21.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	21.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,472.00000	3,469,000	21.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	21.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,472.00000	4,469,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	22.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		773.00000	769,000	22.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		1.00000	0,000	22.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		873.00000	869,000	23.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		1.00000	0,000	23.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		823.00000	819,000	22.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		1.00000	0,000	22.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		47.00000	43,000	14.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		125.00000	124,000	14.76	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	6.85	Call		85.00000	80,000	13.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		63.00000	61,000	13.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		155.00000	149,000	14.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		33.00000	30,000	14.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		330.00000	325,000	17.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		8.00000	6,000	17.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		426.00000	422,000	18.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		4.00000	3,000	18.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		524.00000	520,000	19.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		2.00000	1,000	19.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		623.00000	619,000	20.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		1.00000	0,000	20.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		723.00000	719,000	21.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		1.00000	0,000	21.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		673.00000	669,000	21.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		1.00000	0,000	21.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		19.00000	16,000	16.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		247.00000	247,000	16.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		35.00000	31,000	15.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		163.00000	162,000	15.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		64.00000	59,000	14.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		92.00000	90,000	14.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		118.00000	112,000	14.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		46.00000	43,000	14.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		195.00000	190,000	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
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		23.00000	21,000	15.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		283.00000	279,000	16.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		11.00000	10,000	16.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		378.00000	373,000	17.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		6.00000	4,000	17.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		475.00000	471,000	18.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		3.00000	2,000	18.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		574.00000	570,000	19.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		2.00000	1,000	19.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		238.00000	233,000	15.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		16.00000	14,000	15.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	56.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,228.00000	8,231,000	56.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	55.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,228.00000	6,231,000	55.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	47.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,228.00000	4,231,000	47.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	38.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,228.00000	2,231,000	38.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,772.00000	1,769,000	22.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	22.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,772.00000	2,769,000	21.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	21.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,772.00000	3,769,000	22.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	22.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	56.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,178.00000	8,181,000	56.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	55.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,178.00000	6,181,000	55.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	47.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,178.00000	4,181,000	47.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	38.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,178.00000	2,181,000	38.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		25.00000	22,000	15.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		203.00000	203,000	15.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,822.00000	1,819,000	22.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	22.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,822.00000	2,819,000	21.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	21.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,822.00000	3,819,000	22.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	22.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	56.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,128.00000	8,131,000	56.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	55.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,128.00000	6,131,000	55.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	46.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,128.00000	4,131,000	46.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	37.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,128.00000	2,131,000	37.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,872.00000	1,869,000	21.86	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	21.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,872.00000	2,869,000	21.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	21.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,872.00000	3,869,000	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	22.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	56.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,278.00000	8,281,000	56.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	55.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,278.00000	6,281,000	55.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	47.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,278.00000	4,281,000	47.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	38.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,278.00000	2,281,000	38.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		14.00000	12,000	17.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		292.00000	293,000	17.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,722.00000	1,719,000	22.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	22.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,722.00000	2,719,000	21.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	21.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,722.00000	3,719,000	22.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	22.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	56.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,378.00000	8,381,000	56.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	55.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,378.00000	6,381,000	55.31	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	47.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,378.00000	4,381,000	47.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	38.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,378.00000	2,381,000	38.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		8.00000	6,000	18.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		386.00000	387,000	18.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,622.00000	1,619,000	22.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	22.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,622.00000	2,619,000	21.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	21.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,622.00000	3,619,000	22.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	22.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.91790	6.92340		14.97	131,440.10	19	247.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	39.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,677.00000	7,682,000	39.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	33.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,677.00000	5,682,000	33.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		1.00000	1,000	27.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,678.00000	3,683,000	27.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		16.00000	15,000	23.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,693.00000	1,697,000	23.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		421.00000	416,000	15.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		98.00000	98,000	15.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,327.00000	1,322,000	18.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		4.00000	4,000	18.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,324.00000	2,318,000	24.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,000	24.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,323.00000	3,318,000	28.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	28.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,323.00000	4,318,000	32.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	32.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	39.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,627.00000	7,632,000	39.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	33.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,627.00000	5,632,000	33.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		1.00000	1,000	27.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,628.00000	3,633,000	27.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		17.00000	16,000	22.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,644.00000	1,648,000	22.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		458.00000	452,000	15.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		85.00000	84,000	15.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,377.00000	1,371,000	18.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		4.00000	3,000	18.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,374.00000	2,368,000	24.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,000	24.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,373.00000	3,368,000	28.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	28.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,373.00000	4,368,000	32.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	32.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	39.32	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		7,577.00000	7,582,000	39.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	33.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,577.00000	5,582,000	33.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		1.00000	1,000	27.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,578.00000	3,583,000	27.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		18.00000	17,000	22.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,595.00000	1,599,000	22.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		496.00000	491,000	15.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		73.00000	73,000	15.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,426.00000	1,421,000	19.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		3.00000	3,000	19.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,424.00000	2,418,000	24.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		1.00000	0,000	24.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,423.00000	3,418,000	29.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		0.00000	0,000	29.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,423.00000	4,418,000	32.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		0.00000	0,000	32.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		352.00000	347,000	15.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		129.00000	129,000	15.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	40.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		7,927.00000	7,932,000	40.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	34.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		5,927.00000	5,932,000	34.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		0.00000	0,000	27.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		3,927.00000	3,932,000	27.98	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	8.85	Call		12.00000	12,000	24.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		1,939.00000	1,944,000	24.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		260.00000	256,000	15.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		187.00000	188,000	15.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		1,080.00000	1,075,000	16.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		7.00000	7,000	16.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		2,074.00000	2,068,000	23.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		1.00000	0,000	23.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		3,073.00000	3,068,000	27.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	27.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		4,073.00000	4,068,000	32.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	32.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	40.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,827.00000	7,832,000	40.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	33.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,827.00000	5,832,000	33.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		1.00000	1,000	27.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,828.00000	3,833,000	27.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		13.00000	13,000	23.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,840.00000	1,845,000	23.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		319.00000	315,000	15.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		146.00000	147,000	15.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,179.00000	1,173,000	17.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		6.00000	5,000	17.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,174.00000	2,168,000	24.15	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		1.00000	0,000	24.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,173.00000	3,168,000	27.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	27.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,173.00000	4,168,000	32.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	32.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	40.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		7,977.00000	7,982,000	40.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	34.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		5,977.00000	5,982,000	34.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	28.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		3,977.00000	3,982,000	28.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		12.00000	11,000	24.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		1,989.00000	1,993,000	24.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		233.00000	229,000	14.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		210.00000	211,000	14.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		1,031.00000	1,025,000	16.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		8.00000	7,000	16.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		2,024.00000	2,019,000	23.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		1.00000	1,000	23.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		3,023.00000	3,018,000	26.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	26.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		4,023.00000	4,018,000	32.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	32.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	40.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		7,877.00000	7,882,000	40.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	34.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		5,877.00000	5,882,000	34.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		1.00000	1,000	27.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		3,878.00000	3,883,000	27.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		13.00000	12,000	24.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		1,890.00000	1,894,000	24.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		289.00000	285,000	15.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		166.00000	167,000	15.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		1,129.00000	1,124,000	17.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		6.00000	6,000	17.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		2,124.00000	2,118,000	23.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	23.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		3,123.00000	3,118,000	27.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	27.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		4,123.00000	4,118,000	32.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	32.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	39.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,727.00000	7,732,000	39.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	33.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,727.00000	5,732,000	33.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		1.00000	1,000	27.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,728.00000	3,733,000	27.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		15.00000	14,000	23.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,742.00000	1,746,000	23.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		385.00000	381,000	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
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		112.00000	113,000	15.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,278.00000	1,272,000	18.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		5.00000	4,000	18.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,274.00000	2,268,000	24.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		1.00000	0,000	24.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,273.00000	3,268,000	28.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	28.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,273.00000	4,268,000	32.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	32.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	40.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,227.00000	8,232,000	40.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	35.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,227.00000	6,232,000	35.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		0.00000	0,000	28.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,227.00000	4,232,000	28.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		7.00000	7,000	25.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,234.00000	2,239,000	25.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		147.00000	144,000	16.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		374.00000	376,000	16.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		795.00000	789,000	16.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		22.00000	21,000	16.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,775.00000	1,769,000	21.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		2.00000	1,000	21.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,773.00000	2,768,000	26.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	26.12	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		3,773.00000	3,768,000	31.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	31.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	40.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,177.00000	8,182,000	40.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	34.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,177.00000	6,182,000	34.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	28.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,177.00000	4,182,000	28.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		8.00000	8,000	25.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,185.00000	2,190,000	25.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		161.00000	158,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		338.00000	340,000	15.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		841.00000	836,000	16.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		18.00000	18,000	16.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,825.00000	1,819,000	22.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		2.00000	1,000	22.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,823.00000	2,818,000	26.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	26.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,823.00000	3,818,000	31.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	31.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	40.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,077.00000	8,082,000	40.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	34.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,077.00000	6,082,000	34.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		0.00000	0,000	28.38	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,077.00000	4,082,000	28.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		10.00000	9,000	24.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,087.00000	2,091,000	24.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		194.00000	190,000	15.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		271.00000	272,000	15.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		935.00000	930,000	16.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		12.00000	12,000	16.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,924.00000	1,919,000	22.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		1.00000	1,000	22.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,923.00000	2,918,000	26.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	0,000	26.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,923.00000	3,918,000	32.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	32.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	40.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,027.00000	8,032,000	40.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	34.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,027.00000	6,032,000	34.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		0.00000	0,000	28.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,027.00000	4,032,000	28.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		11.00000	10,000	24.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,038.00000	2,042,000	24.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		213.00000	209,000	15.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		240.00000	241,000	15.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		983.00000	977,000	16.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		10.00000	9,000	16.30	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,974.00000	1,969,000	23.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		1.00000	1,000	23.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,973.00000	2,968,000	26.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	0,000	26.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,973.00000	3,968,000	32.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	32.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	40.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,277.00000	8,282,000	40.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	35.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,277.00000	6,282,000	35.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		0.00000	0,000	29.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,277.00000	4,282,000	29.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		7.00000	7,000	25.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,284.00000	2,289,000	25.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		134.00000	131,000	16.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		411.00000	413,000	16.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		749.00000	744,000	15.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		26.00000	26,000	15.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,725.00000	1,719,000	21.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		2.00000	1,000	21.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,723.00000	2,718,000	25.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	25.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,723.00000	3,718,000	30.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	30.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	40.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Put		8,127.00000	8,132,000	40.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	34.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Put		6,127.00000	6,132,000	34.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	28.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Put		4,127.00000	4,132,000	28.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Call		9.00000	8,000	24.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Put		2,136.00000	2,140,000	24.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Call		177.00000	173,000	15.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Put		304.00000	305,000	15.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Call		888.00000	882,000	16.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Put		15.00000	14,000	16.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,874.00000	1,869,000	22.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	22.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,873.00000	2,868,000	26.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	26.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,873.00000	3,868,000	31.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	31.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	40.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,327.00000	8,332,000	40.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	35.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,327.00000	6,332,000	35.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	29.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,327.00000	4,332,000	29.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		6.00000	6,000	25.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,333.00000	2,338,000	25.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		122.00000	119,000	16.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		449.00000	451,000	16.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		705.00000	699,000	15.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		32.00000	31,000	15.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,675.00000	1,669,000	21.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		2.00000	1,000	21.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,673.00000	2,668,000	25.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	25.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,673.00000	3,668,000	30.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	30.62	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.96400	6.96940		15.50	0.00	0	4,490.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		345.00000	341,000	15.44	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		283.00000	284,000	15.44	0.00	0	0.00
CRD1 On	06/05/2010	Index Future			135.73800	135.57300			0.00	0	2.00
GOVI On	06/05/2010	GOVI			312.52900	311.56600		6.80	0.00	0	324.00
GOVI On	06/05/2010	GOVI	309.80	Call		45,374.00000	50,932,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		27,714.00000	23,642,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			318.24900	317.26900		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		63,110.00000	68,539,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		46,420.00000	42,049,000	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			363.11300	362.42300			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			7.14000	7.10000			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			7.04000	7.05800			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			6.99000	7.01200			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.98000	7.00100			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.97000	6.99400			0.00	0	0.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.98000	6.99300			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			7.01000	7.01200			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.12000	7.12900			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.32000	7.30900			0.00	0	5,000.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			7.56000	7.60500			0.00	0	5,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			7.93000	7.99200			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			8.18000	8.25600			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	31/03/2010	Rodi			7.18400	7.20000		0.00	0	0.00
OTH1	On	06/05/2010	Index Future			302.68600	301.67500		0.00	0	3.00
R155	On	06/05/2010	Bond Future			7.34100	7.34100	4.50	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Call		305.00000	304,000	1.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	06/05/2010	Bond Future	7.50	Put		101.00000	100,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Call		520.00000	518,000	2.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Put		252.00000	250,000	2.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Call		264.00000	263,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Put		124.00000	123,000	1.00	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.19100	8.22400		4.50	0.00	0	6,883.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,725.00000	1,837,000	4.34	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		396.00000	348,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.24500	8.28000		4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,753.00000	2,870,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		602.00000	557,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		1,969.00000	2,066,000	4.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		956.00000	891,000	4.25	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		3,640.00000	3,771,000	4.43	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		365.00000	333,000	4.43	0.00	0	500.00
R157	On	05/08/2010	Bond Future	8.25	Put		1,466.00000	1,381,000	4.21	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,327.00000	1,404,000	4.21	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.27400	8.31100		4.75	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,449.00000	2,540,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		1,617.00000	1,545,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,572.00000	2,666,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		1,522.00000	1,452,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,328.00000	2,416,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		1,716.00000	1,640,000	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
R186	On	06/05/2010	Bond Future			8.94900	9.01100		10.00	17,716,973.45	151	19,296.00
R186	On	06/05/2010	Bond Future	9.00	Call		1,763.00000	2,054,000	9.16	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		1,866.00000	1,576,000	9.16	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.99200	9.05600		10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,917.00000	4,276,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		2,151.00000	1,918,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,731.00000	1,944,000	9.79	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		4,604.00000	4,225,000	9.79	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		7,031.00000	7,504,000	10.47	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		900.00000	781,000	10.47	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		8,783.00000	9,294,000	10.74	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		566.00000	485,000	10.74	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			9.02100	9.08700		11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,939.00000	5,284,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		3,469.00000	3,210,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		5,183.00000	5,538,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		3,268.00000	3,019,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,325.00000	4,663,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		3,303.00000	3,037,000	10.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.20900	8.24100		4.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,318.00000	1,401,000	4.06	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		334.00000	295,000	4.06	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.25800	8.29200		4.50	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,852.00000	2,951,000	4.42	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	05/08/2010	Bond Future	9.00	Put		317.00000	292,000	4.42	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.27400	8.31100		4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,725.00000	1,798,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		1,074.00000	1,019,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		1,824.00000	1,899,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		1,001.00000	948,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,629.00000	1,699,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		1,150.00000	1,091,000	4.00	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.73800	8.78100		6.50	0.00	0	1,710.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,704.00000	1,853,000	6.25	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		566.00000	489,000	6.25	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.79400	8.83800		6.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,892.00000	3,046,000	6.38	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		823.00000	753,000	6.38	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.83200	8.87800		7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		3,263.00000	3,406,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		1,443.00000	1,358,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,414.00000	3,560,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		1,353.00000	1,271,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		3,116.00000	3,255,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		1,538.00000	1,449,000	7.00	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.76700	8.81900		7.25	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,712.00000	1,905,000	6.75	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.00	Put		677.00000	569,000	6.75	0.00	0	200.00

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	Call		3,947.00000	4,219,000	7.06	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Put		126.00000	98,000	7.06	0.00	0	200.00
R204	On	06/05/2010	Bond Future	8.50	Put		2,281.00000	2,056,000	6.61	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		420.00000	496,000	6.61	0.00	0	200.00
R204	On	05/08/2010	Bond Future			8.82000	8.87400		7.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,069.00000	3,275,000	7.41	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		983.00000	885,000	7.41	0.00	0	0.00
R204	On	04/11/2010	Bond Future			8.85300	8.91000		7.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,580.00000	3,775,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		1,732.00000	1,613,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,743.00000	3,943,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		1,628.00000	1,513,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,421.00000	3,610,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		1,842.00000	1,717,000	8.00	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.25200	8.28500		3.75	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,555.00000	1,637,000	3.56	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		139.00000	120,000	3.56	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.31800	8.35300		3.75	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		2,125.00000	2,203,000	3.64	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		281.00000	258,000	3.64	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.33800	8.37700		3.75	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,485.00000	1,541,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		1,153.00000	1,103,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,558.00000	1,616,000	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	8.55	Put		1,091.00000	1,044,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,414.00000	1,468,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		1,217.00000	1,165,000	4.00	0.00	0	0.00
R207	On	06/05/2010	Bond Future			8.93900	8.98000		8.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		2,108.00000	2,278,000	7.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		530.00000	457,000	7.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.99500	9.03800		8.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,528.00000	3,703,000	8.42	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		902.00000	828,000	8.42	0.00	0	0.00
R207	On	04/11/2010	Bond Future			9.02900	9.07400		8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,207.00000	3,351,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		2,213.00000	2,100,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,361.00000	3,509,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		2,087.00000	1,978,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,056.00000	3,196,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		2,343.00000	2,226,000	9.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future			8.96300	9.02500		9.00	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		2,019.00000	2,278,000	8.50	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		656.00000	534,000	8.50	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.01300	9.07800		9.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,486.00000	3,761,000	8.93	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		994.00000	877,000	8.93	0.00	0	0.00
R208	On	04/11/2010	Bond Future			9.04800	9.11400		9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,202.00000	3,422,000	10.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R208	On	04/11/2010	Bond Future	9.25	Put		2,401.00000	2,228,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,359.00000	3,585,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		2,265.00000	2,099,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		2,772.00000	2,986,000	9.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		2,264.00000	2,086,000	9.00	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.86800	8.96000		13.00	0.00	0	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		334.00000	467,000	11.90	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		4,050.00000	3,464,000	11.90	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.89900	8.99400		13.50	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,618.00000	1,918,000	12.39	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		3,538.00000	3,100,000	12.39	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.92000	9.01600		14.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,313.00000	3,703,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		3,436.00000	3,084,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,497.00000	3,900,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		3,237.00000	2,898,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		3,135.00000	3,511,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		3,644.00000	3,278,000	14.00	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			308.69800	307.74900			0.00	0	100.00

Total for Derivatives :

161,701,368.15

17,680

875,104.00

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			7.32000	7.32000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.14000	8.17000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.90500	8.96500			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.16000	8.19000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.69000	8.73000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.71500	8.77000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.19000	8.22000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.88500	8.93000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.92000	8.98000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.83500	8.93000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:									161,701,368.15	17,680	875,104.00	