



Daily MTM Report

Daily summary for: 18/02/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 15/03/2010 Foreign Exchange Future			7.66700	7.61380		16.82	16,277,041.00	2,123	254,510.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	50.12	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		8,886.00000	8,833,000	50.12	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	47.45	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		6,886.00000	6,833,000	47.45	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	50.12	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,636.00000	8,583,000	50.12	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	46.87	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,636.00000	6,583,000	46.87	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		14.00000	16,000	20.19	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		650.00000	599,000	20.19	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		395.00000	440,000	18.77	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		31.00000	23,000	18.77	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,364.00000	1,417,000	23.27	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		0.00000	0,000	23.27	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,364.00000	2,417,000	28.81	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	5.25	Put		0.00000	0,000	28.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,364.00000	3,417,000	28.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	28.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	50.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,386.00000	8,333,000	50.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		623.00000	673,000	19.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		9.00000	6,000	19.99	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,614.00000	1,667,000	24.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	24.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,614.00000	2,667,000	30.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	30.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,614.00000	3,667,000	24.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	24.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	50.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,436.00000	8,383,000	50.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	46.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,436.00000	6,383,000	46.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,564.00000	3,617,000	25.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	25.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	50.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,536.00000	8,483,000	50.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	41.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,536.00000	4,483,000	41.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		483.00000	531,000	19.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		19.00000	14,000	19.25	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	6.15	Call		1,464.00000	1,517,000	23.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	23.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,464.00000	3,517,000	26.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	26.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	50.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,836.00000	8,783,000	50.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	47.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,836.00000	6,783,000	47.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	50.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		9,036.00000	8,983,000	50.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	47.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		7,036.00000	6,983,000	47.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3.00000	4,000	22.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,039.00000	987,000	22.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		1,964.00000	2,017,000	25.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	25.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		2,964.00000	3,017,000	33.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	33.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	50.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		8,986.00000	8,933,000	50.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	47.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		6,986.00000	6,933,000	47.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	50.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		8,936.00000	8,883,000	50.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	47.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		6,936.00000	6,883,000	47.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	50.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,736.00000	8,683,000	50.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	47.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,736.00000	6,683,000	47.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	50.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,786.00000	8,733,000	50.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	47.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,786.00000	6,733,000	47.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	50.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,686.00000	8,633,000	50.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	46.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,686.00000	6,633,000	46.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,314.00000	1,367,000	23.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	23.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,314.00000	2,367,000	28.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	28.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,314.00000	3,367,000	28.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	28.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	50.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,586.00000	8,533,000	50.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	46.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,586.00000	6,533,000	46.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	50.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,486.00000	8,433,000	50.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	46.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,486.00000	6,433,000	46.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	42.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		4,986.00000	4,933,000	42.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,514.00000	3,567,000	25.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	25.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		16.00000	19,000	19.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		602.00000	552,000	19.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		438.00000	485,000	19.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		24.00000	18,000	19.01	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,414.00000	1,467,000	23.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	23.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,414.00000	2,467,000	29.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	29.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,414.00000	3,467,000	27.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	27.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		9.00000	11,000	20.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		745.00000	694,000	20.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		313.00000	354,000	18.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		49.00000	37,000	18.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,264.00000	1,317,000	22.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	22.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,264.00000	2,317,000	28.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	28.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,264.00000	3,317,000	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	4.35	Put		0.00000	0,000	29.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		1,015.00000	1,068,000	21.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		1.00000	1,000	21.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		2,014.00000	2,067,000	26.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	26.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		3,014.00000	3,067,000	32.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	32.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		238.00000	275,000	17.79	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		74.00000	58,000	17.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,164.00000	1,217,000	22.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		0.00000	0,000	22.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,164.00000	2,217,000	27.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	27.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,164.00000	3,217,000	30.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	30.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		8.00000	9,000	21.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		794.00000	742,000	21.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		274.00000	314,000	18.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		60.00000	47,000	18.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,214.00000	2,267,000	27.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	27.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,214.00000	3,267,000	30.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	30.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,114.00000	1,167,000	22.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		0.00000	0,000	22.28	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	5.50	Call		2,114.00000	2,167,000	26.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	26.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,114.00000	3,167,000	31.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	31.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	43.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,436.00000	5,383,000	43.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,064.00000	1,117,000	22.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		0.00000	0,000	22.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		2,064.00000	2,117,000	26.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	26.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		3,064.00000	3,117,000	32.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	32.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	41.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,586.00000	4,533,000	41.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3.00000	3,000	22.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,089.00000	1,036,000	22.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		103.00000	121,000	17.10	0.00	0	1,147.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		189.00000	154,000	17.10	0.00	0	562.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		915.00000	968,000	21.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		1.00000	1,000	21.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,914.00000	1,967,000	25.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	25.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,914.00000	2,967,000	33.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	33.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		87.00000	102,000	17.38	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		223.00000	185,000	17.38	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		866.00000	918,000	21.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		2.00000	1,000	21.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,864.00000	1,917,000	25.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	25.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,864.00000	2,917,000	32.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	32.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1.00000	1,000	24.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,437.00000	1,384,000	24.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		575.00000	625,000	19.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		11.00000	8,000	19.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,564.00000	1,617,000	24.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	24.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,564.00000	2,617,000	30.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	30.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		61.00000	72,000	17.94	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		297.00000	255,000	17.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		768.00000	820,000	20.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		4.00000	3,000	20.72	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,764.00000	1,817,000	24.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	24.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,764.00000	2,817,000	31.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	31.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1.00000	1,000	23.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,287.00000	1,234,000	23.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		719.00000	771,000	20.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		5.00000	4,000	20.47	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,714.00000	1,767,000	24.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	24.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		671.00000	722,000	20.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		7.00000	5,000	20.23	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,664.00000	1,717,000	24.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	24.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,664.00000	2,717,000	31.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	31.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	44.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,486.00000	5,433,000	44.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	41.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,486.00000	4,433,000	41.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		529.00000	578,000	19.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		15.00000	11,000	19.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,514.00000	1,567,000	23.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	23.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,514.00000	2,567,000	30.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	30.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	41.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,386.00000	4,333,000	41.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		353.00000	397,000	18.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		39.00000	30,000	18.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	49.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,786.00000	7,733,000	49.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,214.00000	1,267,000	22.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		0.00000	0,000	22.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,714.00000	2,767,000	31.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	31.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,214.00000	4,267,000	19.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	19.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	50.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		8,036.00000	7,983,000	50.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	42.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		5,036.00000	4,983,000	42.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		965.00000	1,018,000	21.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		1.00000	1,000	21.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,464.00000	2,517,000	29.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	29.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		3,964.00000	4,017,000	19.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	19.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		204.00000	238,000	17.55	0.00	0	8,029.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		90.00000	71,000	17.55	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1.00000	1,000	25.25	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,537.00000	1,484,000	25.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	41.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,636.00000	4,583,000	41.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		173.00000	204,000	17.31	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		109.00000	87,000	17.31	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	7.60	Call		144.00000	172,000	17.06	0.00	0	238.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		130.00000	105,000	17.06	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	27.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1,936.00000	1,883,000	27.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		0.00000	0,000	26.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,836.00000	1,783,000	26.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		122.00000	143,000	16.82	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		158.00000	126,000	16.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		51.00000	60,000	18.22	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		337.00000	293,000	18.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	42.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,836.00000	4,783,000	42.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		29.00000	34,000	19.07	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		465.00000	417,000	19.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	43.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,086.00000	5,033,000	43.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		11.00000	13,000	20.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		697.00000	646,000	20.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	42.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,736.00000	4,683,000	42.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	28.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,036.00000	1,983,000	28.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		42.00000	50,000	18.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		378.00000	333,000	18.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	42.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,786.00000	4,733,000	42.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		35.00000	41,000	18.79	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		421.00000	374,000	18.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		20.00000	23,000	19.63	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		556.00000	506,000	19.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	42.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,886.00000	4,833,000	42.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	30.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,486.00000	2,433,000	30.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	30.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,386.00000	2,333,000	30.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	29.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,286.00000	2,233,000	29.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		24.00000	28,000	19.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		510.00000	461,000	19.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	43.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,286.00000	5,233,000	43.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	31.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,586.00000	2,533,000	31.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		5.00000	6,000	21.60	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		891.00000	839,000	21.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	43.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,236.00000	5,183,000	43.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		6.00000	7,000	21.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		842.00000	790,000	21.31	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	12.95	Call		0.00000	0,000	43.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,336.00000	5,283,000	43.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		4.00000	5,000	21.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		940.00000	888,000	21.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	43.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,386.00000	5,333,000	43.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	32.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,786.00000	2,733,000	32.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	32.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,686.00000	2,633,000	32.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		4.00000	4,000	22.16	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		990.00000	937,000	22.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	44.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,536.00000	5,483,000	44.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2.00000	2,000	23.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,138.00000	1,085,000	23.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	45.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		6,036.00000	5,983,000	45.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1.00000	1,000	24.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,387.00000	1,334,000	24.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	44.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,636.00000	5,583,000	44.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	33.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2,936.00000	2,883,000	33.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		2.00000	2,000	23.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,238.00000	1,185,000	23.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	45.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		5,986.00000	5,933,000	45.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	44.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,736.00000	5,683,000	44.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	34.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3,036.00000	2,983,000	34.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1.00000	1,000	24.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,337.00000	1,284,000	24.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	44.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,586.00000	5,533,000	44.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	33.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,886.00000	2,833,000	33.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2.00000	2,000	23.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,188.00000	1,135,000	23.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	45.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,886.00000	5,833,000	45.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	26.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,686.00000	1,633,000	26.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		0.00000	0,000	26.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,786.00000	1,733,000	26.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	45.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,186.00000	6,133,000	45.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	27.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1,986.00000	1,933,000	27.78	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	14.00	Call		0.00000	0,000	46.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,386.00000	6,333,000	46.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	40.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,286.00000	4,233,000	40.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	28.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,186.00000	2,133,000	28.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	46.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,536.00000	6,483,000	46.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	41.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,436.00000	4,383,000	41.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	41.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,336.00000	4,283,000	41.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	46.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,286.00000	6,233,000	46.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	40.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,186.00000	4,133,000	40.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	40.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,086.00000	4,033,000	40.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	28.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,086.00000	2,033,000	28.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	46.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,336.00000	6,283,000	46.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	40.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,236.00000	4,183,000	40.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	40.60	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	15/03/2010	Foreign Exchange Future	11.75	Put		4,136.00000	4,083,000	40.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	40.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		4,036.00000	3,983,000	40.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	39.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		3,936.00000	3,883,000	39.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	44.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,686.00000	5,633,000	44.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	33.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		2,986.00000	2,933,000	33.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1.00000	1,000	24.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,487.00000	1,434,000	24.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	44.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,786.00000	5,733,000	44.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	35.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,286.00000	3,233,000	35.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	35.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,186.00000	3,133,000	35.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	34.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,086.00000	3,033,000	34.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		0.00000	1,000	25.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,586.00000	1,534,000	25.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	44.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,836.00000	5,783,000	44.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	34.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,136.00000	3,083,000	34.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	25.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,636.00000	1,583,000	25.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	45.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		5,936.00000	5,883,000	45.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	39.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,836.00000	3,783,000	39.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	38.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,736.00000	3,683,000	38.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	37.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,636.00000	3,583,000	37.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	37.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,536.00000	3,483,000	37.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	36.65	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,436.00000	3,383,000	36.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	36.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,336.00000	3,283,000	36.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	35.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,236.00000	3,183,000	35.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		0.00000	0,000	26.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,736.00000	1,683,000	26.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	45.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,086.00000	6,033,000	45.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	40.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		3,986.00000	3,933,000	40.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	39.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		3,886.00000	3,833,000	39.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	38.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,786.00000	3,733,000	38.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	38.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,686.00000	3,633,000	38.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	37.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,586.00000	3,533,000	37.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	36.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,486.00000	3,433,000	36.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	27.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1,886.00000	1,833,000	27.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	42.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		4,936.00000	4,883,000	42.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	32.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,836.00000	2,783,000	32.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	32.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,736.00000	2,683,000	32.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	31.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,636.00000	2,583,000	31.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	31.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,536.00000	2,483,000	31.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	30.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,436.00000	2,383,000	30.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	29.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,336.00000	2,283,000	29.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	28.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,136.00000	2,083,000	28.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	42.01	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,686.00000	4,633,000	42.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	29.29	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,236.00000	2,183,000	29.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		0.00000	0,000	39.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,826.00000	3,773,000	39.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	36.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,386.00000	3,333,000	36.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	50.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		7,986.00000	7,933,000	50.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		4,014.00000	4,067,000	19.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	19.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	49.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		7,936.00000	7,883,000	49.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		4,064.00000	4,117,000	19.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	19.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	50.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,086.00000	8,033,000	50.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,914.00000	3,967,000	20.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	20.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	50.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,186.00000	8,133,000	50.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		73.00000	86,000	17.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		259.00000	219,000	17.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		817.00000	869,000	20.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		3.00000	2,000	20.96	0.00	0	12,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,814.00000	1,867,000	25.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	25.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,814.00000	2,867,000	32.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	32.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,814.00000	3,867,000	21.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	21.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	50.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,236.00000	8,183,000	50.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,236.00000	6,183,000	45.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,764.00000	3,817,000	22.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	22.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	50.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,286.00000	8,233,000	50.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,714.00000	3,767,000	23.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	23.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	49.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,836.00000	7,783,000	49.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,164.00000	4,217,000	19.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	19.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	49.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,886.00000	7,833,000	49.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		4,114.00000	4,167,000	19.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	19.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	50.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,136.00000	8,083,000	50.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	45.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,136.00000	6,083,000	45.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,864.00000	3,917,000	21.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	21.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	50.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,336.00000	8,283,000	50.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,664.00000	3,717,000	23.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	23.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.80050	7.74690		18.22	2,254,344.50	289	40,658.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		140.00000	149,000	20.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		793.00000	749,000	20.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,403.00000	8,350,000	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,403.00000	6,350,000	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,597.00000	3,651,000	29.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	29.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,453.00000	8,400,000	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	32.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,453.00000	6,400,000	32.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,547.00000	3,601,000	29.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	29.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,553.00000	8,500,000	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,853.00000	8,800,000	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,053.00000	9,000,000	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	33.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,053.00000	7,000,000	33.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		7.00000	7,000	26.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,060.00000	3,007,000	26.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,003.00000	8,950,000	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	33.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,003.00000	6,950,000	33.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		7.00000	8,000	26.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,010.00000	2,958,000	26.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,999.00000	2,053,000	22.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		2.00000	3,000	22.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,997.00000	3,051,000	28.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	1,000	28.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,953.00000	8,900,000	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	33.04	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	14.70	Put		6,953.00000	6,900,000	33.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,753.00000	8,700,000	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,803.00000	8,750,000	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,703.00000	8,650,000	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	32.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,703.00000	6,650,000	32.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		477.00000	511,000	17.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		180.00000	161,000	17.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,309.00000	1,361,000	18.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		12.00000	11,000	18.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,298.00000	2,352,000	24.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		1.00000	2,000	24.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,297.00000	3,351,000	28.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	1,000	28.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,603.00000	8,550,000	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	32.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,603.00000	6,550,000	32.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,407.00000	1,459,000	19.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		10.00000	9,000	19.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,398.00000	2,452,000	24.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		1.00000	2,000	24.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,397.00000	3,451,000	29.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	29.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,503.00000	8,450,000	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		610.00000	649,000	17.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		113.00000	99,000	17.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,505.00000	1,557,000	19.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		8.00000	7,000	19.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,497.00000	3,551,000	29.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	29.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	32.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,553.00000	6,500,000	32.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		1.00000	1,000	29.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,054.00000	5,001,000	29.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		159.00000	169,000	20.20	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		712.00000	669,000	20.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		575.00000	613,000	17.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		128.00000	113,000	17.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,456.00000	1,508,000	19.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		9.00000	8,000	19.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,448.00000	2,501,000	25.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	25.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,447.00000	3,501,000	29.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	29.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		132.00000	140,000	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	8.45	Put		835.00000	790,000	20.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		93.00000	98,000	21.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,096.00000	1,048,000	21.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	32.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,853.00000	6,800,000	32.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,803.00000	6,750,000	32.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		2.00000	2,000	26.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,805.00000	3,752,000	26.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	32.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,753.00000	6,700,000	32.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		98.00000	104,000	21.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,051.00000	1,004,000	21.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,068.00000	1,119,000	17.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		21.00000	19,000	17.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,049.00000	2,103,000	22.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		2.00000	3,000	22.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,047.00000	3,101,000	28.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	1,000	28.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		124.00000	132,000	21.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		877.00000	832,000	21.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		448.00000	480,000	17.83	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		201.00000	180,000	17.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,248.00000	2,302,000	24.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		1.00000	2,000	24.04	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	4.50	Call		3,247.00000	3,301,000	28.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	1,000	28.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	29.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,303.00000	5,250,000	29.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	27.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,304.00000	4,251,000	27.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		5.00000	5,000	26.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,308.00000	3,255,000	26.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		117.00000	124,000	21.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		920.00000	874,000	21.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		419.00000	450,000	17.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		222.00000	200,000	17.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,212.00000	1,264,000	18.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		15.00000	14,000	18.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,199.00000	2,252,000	23.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		2.00000	2,000	23.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,197.00000	3,251,000	28.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	1,000	28.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	29.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,353.00000	5,300,000	29.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	27.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,354.00000	4,301,000	27.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		4.00000	4,000	26.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,357.00000	3,304,000	26.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		111.00000	117,000	21.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		964.00000	917,000	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,164.00000	1,216,000	17.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		17.00000	16,000	17.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,149.00000	2,202,000	23.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		2.00000	2,000	23.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,147.00000	3,201,000	28.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	1,000	28.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	29.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,403.00000	5,350,000	29.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		4.00000	4,000	26.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,407.00000	3,354,000	26.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		104.00000	110,000	21.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,007.00000	960,000	21.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,115.00000	1,167,000	17.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		18.00000	17,000	17.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,099.00000	2,152,000	23.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		2.00000	2,000	23.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,097.00000	3,151,000	28.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	1,000	28.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	30.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,553.00000	5,500,000	30.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		1.00000	1,000	27.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,554.00000	4,501,000	27.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		3.00000	3,000	26.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,556.00000	3,503,000	26.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		88.00000	92,000	22.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,141.00000	1,092,000	22.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		299.00000	320,000	18.22	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		352.00000	320,000	18.22	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		975.00000	1,024,000	16.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		28.00000	24,000	16.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,950.00000	2,003,000	22.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		3.00000	3,000	22.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,947.00000	3,001,000	28.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	1,000	28.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		280.00000	300,000	18.42	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		383.00000	350,000	18.42	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		930.00000	979,000	16.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		33.00000	29,000	16.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,900.00000	1,953,000	22.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		3.00000	3,000	22.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,897.00000	2,951,000	27.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	1,000	27.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	30.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,653.00000	5,600,000	30.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		3.00000	3,000	26.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,656.00000	3,603,000	26.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		79.00000	82,000	22.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,232.00000	1,182,000	22.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		263.00000	281,000	18.62	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		416.00000	381,000	18.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		887.00000	934,000	17.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		40.00000	34,000	17.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,851.00000	1,904,000	21.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		4.00000	4,000	21.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,847.00000	2,901,000	27.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	1,000	27.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	30.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,753.00000	5,700,000	30.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		2.00000	2,000	26.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,755.00000	3,702,000	26.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	30.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,953.00000	5,900,000	30.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		1.00000	1,000	28.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,954.00000	4,901,000	28.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		2.00000	2,000	26.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,955.00000	3,902,000	26.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		8.00000	8,000	26.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,961.00000	2,908,000	26.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	30.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,903.00000	5,850,000	30.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		1.00000	1,000	28.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,904.00000	4,851,000	28.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		2.00000	2,000	26.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,905.00000	3,852,000	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		683.00000	725,000	17.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		86.00000	75,000	17.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,603.00000	1,656,000	20.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		6.00000	6,000	20.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,598.00000	2,651,000	26.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	26.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	30.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,853.00000	5,800,000	30.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		2.00000	2,000	26.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,855.00000	3,802,000	26.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		9.00000	10,000	26.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,862.00000	2,810,000	26.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		64.00000	66,000	23.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,417.00000	1,366,000	23.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		204.00000	217,000	19.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		557.00000	517,000	19.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		722.00000	765,000	17.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		75.00000	65,000	17.30	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,653.00000	1,706,000	20.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		6.00000	6,000	20.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,648.00000	2,701,000	26.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	26.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	30.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,703.00000	5,650,000	30.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		2.00000	3,000	26.79	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	11.45	Put		3,705.00000	3,653,000	26.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		246.00000	264,000	18.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		449.00000	414,000	18.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		844.00000	891,000	17.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		47.00000	41,000	17.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,801.00000	1,854,000	21.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		4.00000	4,000	21.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,797.00000	2,851,000	27.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	1,000	27.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	30.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,603.00000	5,550,000	30.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		1.00000	1,000	28.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,604.00000	4,551,000	28.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		3.00000	3,000	26.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,606.00000	3,553,000	26.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		75.00000	78,000	22.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,278.00000	1,228,000	22.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		83.00000	87,000	22.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,186.00000	1,137,000	22.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	29.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,253.00000	5,200,000	29.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	27.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,254.00000	4,201,000	27.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		71.00000	74,000	22.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,324.00000	1,274,000	22.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		802.00000	848,000	17.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		55.00000	48,000	17.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,751.00000	1,805,000	21.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		4.00000	5,000	21.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	29.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,453.00000	5,400,000	29.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		4.00000	4,000	26.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,457.00000	3,404,000	26.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		58.00000	60,000	23.77	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,511.00000	1,460,000	23.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		646.00000	687,000	17.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		99.00000	87,000	17.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,554.00000	1,607,000	20.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		7.00000	7,000	20.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,548.00000	2,601,000	25.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	25.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	27.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,104.00000	4,051,000	27.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		55.00000	57,000	23.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,558.00000	1,507,000	23.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		67.00000	70,000	23.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,370.00000	1,320,000	23.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		541.00000	578,000	17.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		144.00000	128,000	17.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	34.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,753.00000	7,700,000	34.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,253.00000	6,200,000	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		1.00000	1,000	28.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,754.00000	4,701,000	28.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		5.00000	5,000	26.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,258.00000	3,205,000	26.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,260.00000	1,313,000	18.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		13.00000	13,000	18.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,747.00000	2,801,000	26.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	1,000	26.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,247.00000	4,301,000	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	1,000	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	35.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,003.00000	7,950,000	35.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	32.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,503.00000	6,450,000	32.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		3.00000	3,000	26.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,506.00000	3,453,000	26.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		169.00000	180,000	20.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		672.00000	630,000	20.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,020.00000	1,071,000	17.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		23.00000	21,000	17.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,498.00000	2,551,000	25.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	25.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,997.00000	4,051,000	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	1,000	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		52.00000	54,000	24.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,605.00000	1,554,000	24.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		392.00000	421,000	17.96	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		245.00000	221,000	17.96	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	27.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,504.00000	4,451,000	27.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	27.14	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,154.00000	4,101,000	27.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		61.00000	63,000	23.58	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,464.00000	1,413,000	23.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		50.00000	51,000	24.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,653.00000	1,601,000	24.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		366.00000	394,000	18.02	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		269.00000	244,000	18.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	27.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,454.00000	4,401,000	27.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		40.00000	40,000	25.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,893.00000	1,840,000	25.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		43.00000	44,000	24.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,796.00000	1,744,000	24.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		342.00000	368,000	18.09	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		295.00000	268,000	18.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		38.00000	39,000	25.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1,941.00000	1,889,000	25.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		41.00000	42,000	25.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,844.00000	1,792,000	25.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		45.00000	46,000	24.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,748.00000	1,696,000	24.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		318.00000	343,000	18.15	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		321.00000	293,000	18.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		1.00000	1,000	28.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,804.00000	4,751,000	28.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		191.00000	204,000	19.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		594.00000	554,000	19.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		1.00000	1,000	28.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,004.00000	4,951,000	28.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		9.00000	9,000	26.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,912.00000	2,859,000	26.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		10.00000	11,000	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,813.00000	2,761,000	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		12.00000	13,000	26.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,715.00000	2,663,000	26.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		149.00000	159,000	20.40	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		752.00000	709,000	20.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		1.00000	1,000	28.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,854.00000	4,801,000	28.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		11.00000	12,000	26.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,764.00000	2,712,000	26.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		13.00000	14,000	26.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,666.00000	2,614,000	26.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		180.00000	191,000	19.81	0.00	0	135.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		633.00000	591,000	19.81	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		1.00000	1,000	28.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,704.00000	4,651,000	28.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		14.00000	15,000	26.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,617.00000	2,565,000	26.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		16.00000	17,000	26.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,519.00000	2,467,000	26.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		19.00000	20,000	26.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,422.00000	2,370,000	26.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		22.00000	23,000	26.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,325.00000	2,273,000	26.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		26.00000	27,000	26.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,229.00000	2,177,000	26.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		30.00000	31,000	26.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,133.00000	2,081,000	26.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		35.00000	35,000	25.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,038.00000	1,985,000	25.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		217.00000	232,000	19.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		520.00000	482,000	19.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	27.67	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,404.00000	4,351,000	27.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		47.00000	49,000	24.57	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		1,700.00000	1,649,000	24.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		1.00000	1,000	28.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,654.00000	4,601,000	28.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		15.00000	16,000	26.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,568.00000	2,516,000	26.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		18.00000	18,000	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,471.00000	2,418,000	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		21.00000	22,000	26.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,374.00000	2,322,000	26.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		28.00000	29,000	26.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,181.00000	2,129,000	26.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		32.00000	34,000	26.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,085.00000	2,034,000	26.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		36.00000	37,000	25.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1,989.00000	1,937,000	25.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		231.00000	247,000	19.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		484.00000	447,000	19.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		24.00000	25,000	26.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,277.00000	2,225,000	26.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	35.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,953.00000	7,900,000	35.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,047.00000	4,101,000	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	1,000	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	31.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,003.00000	5,950,000	31.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		1.00000	2,000	26.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,004.00000	3,952,000	26.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,053.00000	8,000,000	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	31.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,053.00000	6,000,000	31.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	26.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,054.00000	4,001,000	26.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,947.00000	4,001,000	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	1,000	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,203.00000	8,150,000	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	31.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,203.00000	6,150,000	31.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	27.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,204.00000	4,151,000	27.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,797.00000	3,851,000	29.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	29.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,103.00000	8,050,000	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	31.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,103.00000	6,050,000	31.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,897.00000	3,951,000	30.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	30.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	35.29	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	17.50	Put		9,753.00000	9,700,000	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,153.00000	8,100,000	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	31.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,153.00000	6,100,000	31.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,847.00000	3,901,000	29.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	29.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,253.00000	8,200,000	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,747.00000	3,801,000	29.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	29.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,303.00000	8,250,000	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	31.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,303.00000	6,250,000	31.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		762.00000	806,000	17.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		65.00000	56,000	17.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,702.00000	1,755,000	20.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		5.00000	5,000	20.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,697.00000	2,751,000	26.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	1,000	26.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,697.00000	3,751,000	29.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	29.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	34.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,853.00000	7,800,000	34.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,147.00000	4,201,000	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	1,000	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	34.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,903.00000	7,850,000	34.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,097.00000	4,151,000	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	1,000	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,353.00000	8,300,000	35.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,353.00000	6,300,000	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,647.00000	3,701,000	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		509.00000	544,000	17.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		162.00000	144,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.93310	7.87890		18.74	79,331.00	10	6,847.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	30.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,972.00000	7,918,000	30.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		8.00000	8,000	31.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		5,979.00000	5,925,000	31.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		31.00000	31,000	29.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,002.00000	3,948,000	29.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		98.00000	101,000	24.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,069.00000	2,018,000	24.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,095.00000	1,145,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		66.00000	62,000	17.29	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	13/09/2010	Foreign Exchange Future	5.85	Call		2,037.00000	2,091,000	19.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		8.00000	8,000	19.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,031.00000	3,085,000	25.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		2.00000	2,000	25.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,029.00000	4,083,000	30.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	30.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		1.00000	1,000	30.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,922.00000	7,868,000	30.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		9.00000	8,000	31.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,930.00000	5,875,000	31.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		31.00000	31,000	29.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,952.00000	3,898,000	29.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		101.00000	104,000	24.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,022.00000	1,971,000	24.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		478.00000	506,000	18.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		399.00000	373,000	18.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,139.00000	1,190,000	17.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		60.00000	57,000	17.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,087.00000	2,140,000	20.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		8.00000	7,000	20.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,081.00000	3,135,000	25.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		2.00000	2,000	25.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,079.00000	4,133,000	30.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	30.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		455.00000	483,000	18.57	0.00	0	509.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		426.00000	400,000	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	30.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,022.00000	7,968,000	30.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		8.00000	8,000	31.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,029.00000	5,975,000	31.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		30.00000	30,000	29.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,051.00000	3,997,000	29.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		95.00000	98,000	24.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,116.00000	2,065,000	24.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		435.00000	460,000	18.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		456.00000	427,000	18.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,054.00000	1,101,000	17.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		75.00000	68,000	17.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,988.00000	2,042,000	19.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		9.00000	9,000	19.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,981.00000	3,035,000	24.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		2.00000	2,000	24.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,979.00000	4,033,000	30.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	30.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	30.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,072.00000	8,018,000	30.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		8.00000	7,000	31.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,079.00000	6,024,000	31.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		28.00000	29,000	29.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,099.00000	4,046,000	29.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		92.00000	95,000	25.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,163.00000	2,112,000	25.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		417.00000	438,000	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		488.00000	455,000	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,014.00000	1,058,000	17.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		85.00000	75,000	17.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,939.00000	1,992,000	19.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		10.00000	9,000	19.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,931.00000	2,985,000	24.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		2.00000	2,000	24.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,929.00000	3,984,000	30.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	30.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	30.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,172.00000	8,118,000	30.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		7.00000	7,000	31.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,178.00000	6,124,000	31.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		27.00000	27,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,198.00000	4,144,000	29.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		86.00000	88,000	25.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,257.00000	2,205,000	25.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		381.00000	401,000	19.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		552.00000	518,000	19.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		936.00000	979,000	17.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		107.00000	96,000	17.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,842.00000	1,895,000	19.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		13.00000	12,000	19.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,831.00000	2,885,000	24.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		2.00000	2,000	24.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,829.00000	3,884,000	29.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	29.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	30.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,222.00000	8,168,000	30.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		6.00000	6,000	31.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,227.00000	6,173,000	31.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		26.00000	26,000	29.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,247.00000	4,193,000	29.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		83.00000	85,000	25.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,304.00000	2,252,000	25.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		365.00000	384,000	19.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		586.00000	551,000	19.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		899.00000	940,000	17.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		120.00000	107,000	17.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,794.00000	1,846,000	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		15.00000	13,000	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,782.00000	2,836,000	23.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		3.00000	3,000	23.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,779.00000	3,834,000	29.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	29.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	30.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,272.00000	8,218,000	30.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		6.00000	6,000	31.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,277.00000	6,223,000	31.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		25.00000	25,000	30.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,296.00000	4,242,000	30.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		80.00000	82,000	25.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,351.00000	2,299,000	25.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		349.00000	367,000	19.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		620.00000	584,000	19.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		862.00000	903,000	17.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		133.00000	120,000	17.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,745.00000	1,798,000	18.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		16.00000	15,000	18.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,732.00000	2,786,000	23.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		3.00000	3,000	23.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,729.00000	3,784,000	29.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	29.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	30.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,422.00000	8,368,000	30.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		5.00000	5,000	31.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,426.00000	6,372,000	31.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		22.00000	23,000	30.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,443.00000	4,390,000	30.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		72.00000	74,000	25.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,493.00000	2,441,000	25.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		758.00000	796,000	17.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		179.00000	163,000	17.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,602.00000	1,653,000	18.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		23.00000	20,000	18.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,583.00000	2,637,000	22.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		4.00000	4,000	22.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,580.00000	3,634,000	28.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		1.00000	1,000	28.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	30.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,372.00000	8,318,000	30.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		5.00000	6,000	31.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,376.00000	6,323,000	31.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		23.00000	24,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,394.00000	4,341,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		75.00000	77,000	25.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,446.00000	2,394,000	25.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		320.00000	337,000	19.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		691.00000	654,000	19.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		792.00000	831,000	17.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		163.00000	148,000	17.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,649.00000	1,701,000	18.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		20.00000	18,000	18.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,632.00000	2,686,000	23.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		3.00000	3,000	23.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,630.00000	3,684,000	28.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		1.00000	1,000	28.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	30.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,522.00000	8,468,000	30.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		5.00000	5,000	31.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,526.00000	6,472,000	31.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		21.00000	21,000	30.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,542.00000	4,488,000	30.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		68.00000	70,000	26.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,589.00000	2,537,000	26.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		282.00000	296,000	20.18	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		803.00000	763,000	20.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		694.00000	730,000	17.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		215.00000	197,000	17.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,507.00000	1,558,000	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		28.00000	25,000	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,483.00000	2,537,000	22.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		4.00000	4,000	22.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,480.00000	3,534,000	27.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		1.00000	1,000	27.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		307.00000	322,000	19.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		728.00000	689,000	19.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		1.00000	1,000	30.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,822.00000	7,768,000	30.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		9.00000	9,000	31.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,830.00000	5,776,000	31.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		33.00000	33,000	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	13/09/2010	Foreign Exchange Future	11.70	Put		3,854.00000	3,800,000	29.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		108.00000	111,000	24.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,929.00000	1,878,000	24.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		526.00000	556,000	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		347.00000	323,000	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,229.00000	1,280,000	17.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		50.00000	47,000	17.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,186.00000	2,239,000	20.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		7.00000	6,000	20.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,180.00000	3,234,000	26.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		1.00000	1,000	26.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,179.00000	4,233,000	30.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	30.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		1.00000	1,000	30.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,872.00000	7,818,000	30.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		9.00000	8,000	31.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,880.00000	5,825,000	31.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		32.00000	32,000	29.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,903.00000	3,849,000	29.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		105.00000	107,000	24.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		1,976.00000	1,924,000	24.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		502.00000	531,000	18.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		373.00000	348,000	18.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,184.00000	1,235,000	17.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		55.00000	52,000	17.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,136.00000	2,190,000	20.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		7.00000	7,000	20.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,130.00000	3,185,000	25.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		1.00000	2,000	25.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,129.00000	4,183,000	30.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	30.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	30.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,122.00000	8,068,000	30.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		7.00000	7,000	31.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,128.00000	6,074,000	31.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		28.00000	28,000	29.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,149.00000	4,095,000	29.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		89.00000	92,000	25.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,210.00000	2,159,000	25.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		398.00000	419,000	18.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		519.00000	486,000	18.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		975.00000	1,018,000	17.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		96.00000	85,000	17.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,891.00000	1,943,000	19.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		12.00000	10,000	19.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,881.00000	2,935,000	24.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		2.00000	2,000	24.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,879.00000	3,934,000	30.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	30.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	30.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,322.00000	8,268,000	30.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		6.00000	6,000	31.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,327.00000	6,273,000	31.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		24.00000	24,000	30.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,345.00000	4,291,000	30.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		77.00000	80,000	25.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,398.00000	2,347,000	25.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		335.00000	352,000	19.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		656.00000	619,000	19.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		827.00000	866,000	17.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		148.00000	133,000	17.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,697.00000	1,749,000	18.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		18.00000	16,000	18.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,682.00000	2,736,000	23.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		3.00000	3,000	23.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,680.00000	3,734,000	28.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		1.00000	1,000	28.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	30.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,472.00000	8,418,000	30.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		5.00000	5,000	31.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,476.00000	6,422,000	31.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		22.00000	22,000	30.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,493.00000	4,439,000	30.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		70.00000	72,000	26.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,541.00000	2,489,000	26.09	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	13/09/2010	Foreign Exchange Future	8.35	Call		294.00000	309,000	20.02	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		765.00000	726,000	20.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		726.00000	763,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		197.00000	180,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,554.00000	1,606,000	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		25.00000	23,000	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,533.00000	2,587,000	22.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		4.00000	4,000	22.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,530.00000	3,584,000	28.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		1.00000	1,000	28.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		140.00000	145,000	23.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,561.00000	1,512,000	23.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		156.00000	162,000	22.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,427.00000	1,379,000	22.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		920.00000	878,000	20.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		249.00000	261,000	20.66	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,041.00000	997,000	21.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		220.00000	230,000	21.15	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		162.00000	168,000	22.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,383.00000	1,335,000	22.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		175.00000	182,000	22.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,296.00000	1,249,000	22.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			8.06540	8.01060		18.88	0.00	0	663.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		14.00000	14,000	33.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,953.00000	7,899,000	33.35	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	13/12/2010	Foreign Exchange Future	13.95	Call		31.00000	32,000	31.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,970.00000	5,917,000	31.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		68.00000	69,000	28.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,007.00000	3,954,000	28.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		167.00000	172,000	24.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,106.00000	2,057,000	24.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		572.00000	599,000	18.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		511.00000	484,000	18.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,173.00000	1,220,000	17.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		112.00000	105,000	17.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,076.00000	2,130,000	18.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		15.00000	15,000	18.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,066.00000	3,121,000	23.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		5.00000	6,000	23.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,062.00000	4,116,000	27.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	1,000	27.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		377.00000	394,000	20.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		916.00000	879,000	20.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		13.00000	14,000	33.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,002.00000	7,949,000	33.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		31.00000	31,000	31.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,020.00000	5,966,000	31.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		66.00000	68,000	28.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,055.00000	4,003,000	28.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		163.00000	168,000	24.20	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		2,152.00000	2,103,000	24.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,133.00000	1,179,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		122.00000	114,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,027.00000	2,081,000	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		16.00000	16,000	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,016.00000	3,071,000	23.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		5.00000	6,000	23.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		4,012.00000	4,066,000	27.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	1,000	27.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		13.00000	13,000	33.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,052.00000	7,998,000	33.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		30.00000	31,000	31.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,069.00000	6,016,000	31.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		65.00000	66,000	28.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,104.00000	4,051,000	28.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		159.00000	164,000	24.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,198.00000	2,149,000	24.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		532.00000	555,000	18.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		571.00000	540,000	18.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,096.00000	1,139,000	17.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		135.00000	124,000	17.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,979.00000	2,032,000	17.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		18.00000	17,000	17.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,967.00000	3,021,000	23.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		6.00000	6,000	23.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,962.00000	4,017,000	27.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	2,000	27.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		13.00000	13,000	33.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,102.00000	8,048,000	33.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		29.00000	30,000	31.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,118.00000	6,065,000	31.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		64.00000	65,000	28.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,153.00000	4,100,000	28.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		155.00000	160,000	24.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,244.00000	2,195,000	24.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		514.00000	536,000	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		603.00000	571,000	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,059.00000	1,102,000	17.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		148.00000	137,000	17.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,931.00000	1,984,000	17.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		20.00000	19,000	17.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,917.00000	2,972,000	22.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		6.00000	7,000	22.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,912.00000	3,967,000	27.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	2,000	27.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		551.00000	577,000	18.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		540.00000	512,000	18.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		12.00000	13,000	33.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,151.00000	8,098,000	33.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		29.00000	29,000	31.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,168.00000	6,114,000	31.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		62.00000	63,000	28.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,201.00000	4,148,000	28.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		151.00000	155,000	24.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,290.00000	2,240,000	24.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		496.00000	518,000	19.15	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		635.00000	603,000	19.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,024.00000	1,066,000	17.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		163.00000	151,000	17.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,884.00000	1,936,000	17.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		23.00000	21,000	17.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,867.00000	2,922,000	22.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		6.00000	7,000	22.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,862.00000	3,917,000	27.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	2,000	27.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		12.00000	12,000	33.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,201.00000	8,147,000	33.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		28.00000	29,000	31.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,217.00000	6,164,000	31.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		61.00000	62,000	28.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,250.00000	4,197,000	28.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		147.00000	151,000	24.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,336.00000	2,286,000	24.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		479.00000	500,000	19.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		668.00000	635,000	19.29	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	13/12/2010	Foreign Exchange Future	7.20	Call		989.00000	1,030,000	17.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		178.00000	165,000	17.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,836.00000	1,889,000	17.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		25.00000	24,000	17.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,818.00000	2,872,000	22.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		7.00000	7,000	22.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,812.00000	3,867,000	26.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	2,000	26.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		12.00000	12,000	33.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,251.00000	8,197,000	33.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		27.00000	28,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,266.00000	6,213,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		59.00000	61,000	28.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,298.00000	4,246,000	28.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		143.00000	147,000	24.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,382.00000	2,332,000	24.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		463.00000	483,000	19.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		702.00000	668,000	19.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		955.00000	995,000	17.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		194.00000	180,000	17.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,789.00000	1,842,000	17.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		28.00000	27,000	17.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,768.00000	2,823,000	22.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		7.00000	8,000	22.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,762.00000	3,817,000	26.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	2,000	26.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		10.00000	11,000	33.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,449.00000	8,396,000	33.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		25.00000	26,000	32.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,464.00000	6,411,000	32.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		55.00000	56,000	29.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,494.00000	4,441,000	29.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		129.00000	133,000	25.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,568.00000	2,518,000	25.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		404.00000	421,000	19.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		843.00000	806,000	19.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		829.00000	865,000	17.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		268.00000	250,000	17.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,605.00000	1,656,000	17.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		44.00000	41,000	17.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,570.00000	2,624,000	21.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		9.00000	9,000	21.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,563.00000	3,618,000	25.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		2.00000	3,000	25.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		11.00000	11,000	33.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,400.00000	8,346,000	33.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		26.00000	26,000	32.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,415.00000	6,361,000	32.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		56.00000	57,000	29.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,445.00000	4,392,000	29.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		132.00000	136,000	25.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,521.00000	2,471,000	25.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		417.00000	436,000	19.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		806.00000	771,000	19.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		859.00000	896,000	17.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		248.00000	231,000	17.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,650.00000	1,702,000	17.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		39.00000	37,000	17.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,619.00000	2,674,000	21.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		8.00000	9,000	21.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,613.00000	3,668,000	25.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		2.00000	3,000	25.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		365.00000	381,000	20.38	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		954.00000	916,000	20.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		10.00000	10,000	33.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,499.00000	8,445,000	33.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		25.00000	25,000	32.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,514.00000	6,460,000	32.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		53.00000	54,000	29.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,542.00000	4,489,000	29.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		126.00000	129,000	25.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,615.00000	2,564,000	25.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		390.00000	407,000	20.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		879.00000	842,000	20.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		799.00000	835,000	17.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		288.00000	270,000	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,560.00000	1,610,000	17.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		49.00000	45,000	17.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,520.00000	2,575,000	20.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		9.00000	10,000	20.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,513.00000	3,568,000	25.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		2.00000	3,000	25.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		447.00000	466,000	19.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		736.00000	701,000	19.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		14.00000	14,000	33.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,853.00000	7,799,000	33.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		32.00000	33,000	31.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,871.00000	5,818,000	31.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		70.00000	71,000	28.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,909.00000	3,856,000	28.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		176.00000	181,000	23.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,015.00000	1,966,000	23.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		617.00000	646,000	18.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		456.00000	431,000	18.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,255.00000	1,303,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		94.00000	88,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,174.00000	2,229,000	18.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		13.00000	14,000	18.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,165.00000	3,220,000	24.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		4.00000	5,000	24.05	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	3.85	Call		4,161.00000	4,216,000	27.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	27.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		14.00000	14,000	33.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,903.00000	7,849,000	33.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		32.00000	32,000	31.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,921.00000	5,867,000	31.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		69.00000	70,000	28.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,958.00000	3,905,000	28.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		172.00000	177,000	23.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,061.00000	2,012,000	23.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		594.00000	622,000	18.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		483.00000	457,000	18.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,214.00000	1,262,000	17.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		103.00000	97,000	17.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,125.00000	2,179,000	18.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		14.00000	14,000	18.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,116.00000	3,170,000	23.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		5.00000	5,000	23.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,111.00000	4,166,000	27.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	27.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		11.00000	12,000	33.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,300.00000	8,247,000	33.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		27.00000	27,000	31.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,316.00000	6,262,000	31.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		58.00000	59,000	29.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,347.00000	4,294,000	29.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		139.00000	143,000	24.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,428.00000	2,378,000	24.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		922.00000	961,000	17.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		211.00000	196,000	17.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,743.00000	1,795,000	17.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		32.00000	30,000	17.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,719.00000	2,773,000	21.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		8.00000	8,000	21.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,713.00000	3,767,000	26.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		2.00000	2,000	26.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		11.00000	11,000	33.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,350.00000	8,296,000	33.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		26.00000	27,000	31.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,365.00000	6,312,000	31.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		57.00000	58,000	29.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,396.00000	4,343,000	29.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		136.00000	140,000	24.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,475.00000	2,425,000	24.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		432.00000	451,000	19.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		771.00000	736,000	19.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		890.00000	928,000	17.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		229.00000	213,000	17.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,696.00000	1,748,000	17.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		35.00000	33,000	17.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,669.00000	2,723,000	21.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		8.00000	8,000	21.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,663.00000	3,717,000	26.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		2.00000	2,000	26.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		19.00000	20,000	32.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,058.00000	7,005,000	32.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		43.00000	44,000	30.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,082.00000	5,029,000	30.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		97.00000	99,000	26.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,136.00000	3,084,000	26.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		275.00000	285,000	21.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,314.00000	1,270,000	21.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,961.00000	5,015,000	27.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	27.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,355.00000	1,312,000	21.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		266.00000	277,000	21.74	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		212.00000	219,000	22.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,701.00000	1,654,000	22.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		251.00000	260,000	22.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,440.00000	1,395,000	22.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		206.00000	213,000	22.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,745.00000	1,698,000	22.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.00390	12.00700		13.41	3,000,975.00	250	12,402.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	42.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,993.00000	9,996,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,993.00000	7,996,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	39.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,993.00000	5,996,000	39.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	33.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,993.00000	3,996,000	33.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	22.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,994.00000	1,997,000	22.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		12.00000	11,000	17.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,005.00000	1,007,000	17.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		175.00000	170,000	13.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		168.00000	166,000	13.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,012.00000	1,008,000	16.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		5.00000	4,000	16.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,007.00000	2,004,000	22.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		0.00000	0,000	22.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		10,143.00000	10,146,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		8,143.00000	8,146,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	39.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		6,143.00000	6,146,000	39.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	33.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,143.00000	4,146,000	33.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	23.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,144.00000	2,147,000	23.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		8.00000	7,000	18.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,151.00000	1,153,000	18.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		119.00000	114,000	14.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		262.00000	260,000	14.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		866.00000	862,000	16.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		9.00000	8,000	16.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,857.00000	1,854,000	21.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		0.00000	0,000	21.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		10,093.00000	10,096,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		8,093.00000	8,096,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	39.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,093.00000	6,096,000	39.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	33.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,093.00000	4,096,000	33.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	22.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,094.00000	2,097,000	22.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		9.00000	8,000	18.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,102.00000	1,104,000	18.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		135.00000	131,000	13.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		228.00000	227,000	13.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		914.00000	910,000	16.33	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	11.10	Put		7.00000	6,000	16.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,907.00000	1,904,000	22.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		0.00000	0,000	22.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,857.00000	2,854,000	20.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	20.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,493.00000	9,496,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	41.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,493.00000	7,496,000	41.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		9,343.00000	9,346,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	41.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		7,343.00000	7,346,000	41.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	37.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,343.00000	5,346,000	37.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	29.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,343.00000	3,346,000	29.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		5.00000	4,000	19.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,348.00000	1,350,000	19.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		69.00000	65,000	14.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		412.00000	411,000	14.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		676.00000	672,000	15.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		19.00000	18,000	15.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,658.00000	1,654,000	20.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		1.00000	0,000	20.65	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	9.35	Call		2,657.00000	2,654,000	20.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		0.00000	0,000	20.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		9,193.00000	9,196,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	41.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,193.00000	7,196,000	41.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	36.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,193.00000	5,196,000	36.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	28.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,193.00000	3,196,000	28.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		7.00000	6,000	18.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,200.00000	1,202,000	18.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		104.00000	99,000	14.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		297.00000	295,000	14.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		818.00000	814,000	16.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		11.00000	10,000	16.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,807.00000	1,804,000	21.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		0.00000	0,000	21.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,807.00000	2,804,000	20.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	20.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		9,243.00000	9,246,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	41.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,243.00000	7,246,000	41.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	36.96	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	17.25	Put		5,243.00000	5,246,000	36.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	29.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		3,243.00000	3,246,000	29.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		6.00000	6,000	19.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,249.00000	1,252,000	19.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		91.00000	87,000	14.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		334.00000	333,000	14.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		770.00000	766,000	15.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		13.00000	12,000	15.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,757.00000	1,754,000	21.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		0.00000	0,000	21.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,757.00000	2,754,000	20.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	20.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		9,393.00000	9,396,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	41.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,393.00000	7,396,000	41.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	37.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,393.00000	5,396,000	37.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	30.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,393.00000	3,396,000	30.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		4.00000	4,000	19.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,397.00000	1,400,000	19.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		60.00000	57,000	15.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		453.00000	453,000	15.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		630.00000	626,000	15.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		23.00000	22,000	15.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,608.00000	1,605,000	20.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		1.00000	1,000	20.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,607.00000	2,604,000	21.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		0.00000	0,000	21.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,643.00000	9,646,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	41.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,643.00000	7,646,000	41.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,793.00000	9,796,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	42.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,793.00000	7,796,000	42.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		10,043.00000	10,046,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,043.00000	8,046,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	39.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,043.00000	6,046,000	39.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	33.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,043.00000	4,046,000	33.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		10.00000	9,000	18.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,053.00000	1,055,000	18.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		154.00000	149,000	13.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		197.00000	195,000	13.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		963.00000	959,000	16.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		6.00000	5,000	16.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,957.00000	1,954,000	22.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		0.00000	0,000	22.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,943.00000	9,946,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	42.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,943.00000	7,946,000	42.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,893.00000	9,896,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	42.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,893.00000	7,896,000	42.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,843.00000	9,846,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	42.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,843.00000	7,846,000	42.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,743.00000	9,746,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	42.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,743.00000	7,746,000	42.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,593.00000	9,596,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	41.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,593.00000	7,596,000	41.78	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	21.55	Call		0.00000	0,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,543.00000	9,546,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	41.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,543.00000	7,546,000	41.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,443.00000	9,446,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	41.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,443.00000	7,446,000	41.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	37.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,443.00000	5,446,000	37.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	30.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,443.00000	3,446,000	30.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		4.00000	3,000	19.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,447.00000	1,449,000	19.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		52.00000	49,000	15.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		495.00000	495,000	15.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		585.00000	581,000	15.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		28.00000	27,000	15.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,558.00000	1,555,000	20.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		1.00000	1,000	20.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,557.00000	2,554,000	21.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		0.00000	0,000	21.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		9,293.00000	9,296,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	41.28	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	19.30	Put		7,293.00000	7,296,000	41.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	37.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		5,293.00000	5,296,000	37.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	34.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		4,293.00000	4,296,000	34.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	29.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,293.00000	3,296,000	29.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	24.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		2,294.00000	2,297,000	24.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		5.00000	5,000	19.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,298.00000	1,301,000	19.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		79.00000	75,000	14.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		372.00000	371,000	14.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		723.00000	719,000	15.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		16.00000	15,000	15.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,708.00000	1,704,000	20.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		1.00000	0,000	20.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,707.00000	2,704,000	20.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	20.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	22.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,044.00000	2,047,000	22.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	38.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,893.00000	5,896,000	38.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	35.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,893.00000	4,896,000	35.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	32.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,893.00000	3,896,000	32.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	27.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,893.00000	2,896,000	27.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	21.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,894.00000	1,897,000	21.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		15.00000	14,000	17.47	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		908.00000	910,000	17.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		234.00000	228,000	13.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		127.00000	124,000	13.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,110.00000	1,107,000	17.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3.00000	3,000	17.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,107.00000	2,104,000	22.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		0.00000	0,000	22.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	38.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,643.00000	5,646,000	38.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	35.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,643.00000	4,646,000	35.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,643.00000	3,646,000	31.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	25.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,643.00000	2,646,000	25.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		2.00000	2,000	20.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,645.00000	1,648,000	20.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		30.00000	28,000	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	15/03/2010	Foreign Exchange Future	12.65	Put		673.00000	674,000	16.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		414.00000	409,000	14.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		57.00000	55,000	14.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,359.00000	1,355,000	18.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		2.00000	1,000	18.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,357.00000	2,354,000	21.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		0.00000	0,000	21.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	38.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,743.00000	5,746,000	38.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	35.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,743.00000	4,746,000	35.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	31.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,743.00000	3,746,000	31.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	26.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,743.00000	2,746,000	26.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		2.00000	2,000	21.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,745.00000	1,748,000	21.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		23.00000	21,000	16.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		766.00000	767,000	16.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		337.00000	332,000	14.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		80.00000	78,000	14.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,259.00000	1,256,000	18.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		2.00000	2,000	18.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,257.00000	2,254,000	22.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		0.00000	0,000	22.08	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	17.55	Call		0.00000	0,000	37.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,543.00000	5,546,000	37.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	34.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,543.00000	4,546,000	34.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	30.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,543.00000	3,546,000	30.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		1.00000	0,000	25.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,544.00000	2,546,000	25.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		3.00000	3,000	20.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,546.00000	1,549,000	20.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		39.00000	37,000	15.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		582.00000	583,000	15.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		497.00000	493,000	14.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		40.00000	39,000	14.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,458.00000	1,455,000	19.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		1.00000	1,000	19.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,457.00000	2,454,000	21.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		0.00000	0,000	21.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	38.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,843.00000	5,846,000	38.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	35.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,843.00000	4,846,000	35.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	32.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,843.00000	3,846,000	32.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	27.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,843.00000	2,846,000	27.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		2.00000	1,000	21.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,845.00000	1,847,000	21.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		17.00000	16,000	17.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		860.00000	862,000	17.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		266.00000	261,000	13.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		109.00000	107,000	13.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,160.00000	1,156,000	17.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3.00000	2,000	17.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,157.00000	2,154,000	22.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		0.00000	0,000	22.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	38.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,943.00000	5,946,000	38.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	36.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,943.00000	4,946,000	36.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	33.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,943.00000	3,946,000	33.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	27.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,943.00000	2,946,000	27.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	22.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,944.00000	1,947,000	22.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		13.00000	12,000	17.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		956.00000	958,000	17.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		203.00000	198,000	13.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		146.00000	144,000	13.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,061.00000	1,057,000	16.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		4.00000	3,000	16.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,057.00000	2,054,000	22.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		0.00000	0,000	22.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	38.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,793.00000	5,796,000	38.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	35.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,793.00000	4,796,000	35.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	32.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,793.00000	3,796,000	32.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	26.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,793.00000	2,796,000	26.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		2.00000	2,000	21.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,795.00000	1,798,000	21.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		20.00000	18,000	17.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		813.00000	814,000	17.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		300.00000	295,000	14.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		93.00000	91,000	14.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,209.00000	1,206,000	17.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		2.00000	2,000	17.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,207.00000	2,204,000	22.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		0.00000	0,000	22.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	38.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,693.00000	5,696,000	38.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	35.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,693.00000	4,696,000	35.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	31.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,693.00000	3,696,000	31.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	26.25	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,693.00000	2,696,000	26.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		2.00000	2,000	21.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,695.00000	1,698,000	21.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		26.00000	24,000	16.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		719.00000	720,000	16.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		375.00000	370,000	14.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		68.00000	66,000	14.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,309.00000	1,306,000	18.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		2.00000	2,000	18.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,307.00000	2,304,000	21.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		0.00000	0,000	21.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	37.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,593.00000	5,596,000	37.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	35.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,593.00000	4,596,000	35.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,593.00000	3,596,000	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	25.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,593.00000	2,596,000	25.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		3.00000	2,000	20.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,596.00000	1,598,000	20.63	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	12.60	Call		34.00000	32,000	16.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		627.00000	628,000	16.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		455.00000	450,000	14.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		48.00000	46,000	14.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,408.00000	1,405,000	19.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		1.00000	1,000	19.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,407.00000	2,404,000	21.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		0.00000	0,000	21.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	37.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,493.00000	5,496,000	37.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	34.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,493.00000	4,496,000	34.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	30.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,493.00000	3,496,000	30.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	25.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,494.00000	2,497,000	25.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		45.00000	43,000	15.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		538.00000	539,000	15.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		541.00000	536,000	15.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		34.00000	32,000	15.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,508.00000	1,505,000	19.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		1.00000	1,000	19.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,507.00000	2,504,000	21.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		0.00000	0,000	21.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		3.00000	3,000	20.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,496.00000	1,499,000	20.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,593.00000	8,596,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	40.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,593.00000	6,596,000	40.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,407.00000	3,404,000	24.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	24.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,493.00000	8,496,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	39.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,493.00000	6,496,000	39.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,507.00000	3,504,000	25.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	25.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,543.00000	8,546,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,543.00000	6,546,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,457.00000	3,454,000	24.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	24.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,793.00000	8,796,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	40.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,793.00000	6,796,000	40.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,207.00000	3,204,000	21.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	21.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,893.00000	8,896,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	40.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,893.00000	6,896,000	40.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,107.00000	3,104,000	20.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	20.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,843.00000	8,846,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	40.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,843.00000	6,846,000	40.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,157.00000	3,154,000	21.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	21.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,943.00000	8,946,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	40.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,943.00000	6,946,000	40.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,057.00000	3,054,000	20.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	20.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		9,093.00000	9,096,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	40.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,093.00000	7,096,000	40.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	36.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		5,093.00000	5,096,000	36.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	28.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		3,093.00000	3,096,000	28.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2,907.00000	2,904,000	20.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	20.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		9,143.00000	9,146,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	41.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,143.00000	7,146,000	41.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	36.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,143.00000	5,146,000	36.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,143.00000	3,146,000	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		9,043.00000	9,046,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	40.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		7,043.00000	7,046,000	40.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	36.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		5,043.00000	5,046,000	36.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	28.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		3,043.00000	3,046,000	28.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,957.00000	2,954,000	20.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	20.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		8,343.00000	8,346,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	39.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		6,343.00000	6,346,000	39.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	34.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		4,343.00000	4,346,000	34.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	24.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,344.00000	2,347,000	24.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		3,657.00000	3,654,000	26.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	26.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,057.00000	4,054,000	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,007.00000	3,004,000	19.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	19.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,007.00000	4,004,000	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,157.00000	4,154,000	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,957.00000	3,954,000	29.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	29.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,643.00000	8,646,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	40.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,643.00000	6,646,000	40.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,357.00000	3,354,000	23.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	23.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,857.00000	3,854,000	28.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	28.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	42.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		8,193.00000	8,196,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		6,193.00000	6,196,000	39.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	33.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,193.00000	4,196,000	33.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	23.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,194.00000	2,197,000	23.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,807.00000	3,804,000	28.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	28.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,443.00000	8,446,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	39.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		6,443.00000	6,446,000	39.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	34.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,443.00000	4,446,000	34.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		1.00000	1,000	24.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,444.00000	2,447,000	24.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,557.00000	3,554,000	25.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	25.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,693.00000	8,696,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	40.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,693.00000	6,696,000	40.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,307.00000	3,304,000	22.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	22.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		8,393.00000	8,396,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	39.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,393.00000	6,396,000	39.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	34.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,393.00000	4,396,000	34.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	24.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,394.00000	2,397,000	24.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,607.00000	3,604,000	26.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	26.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,743.00000	8,746,000	42.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	40.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,743.00000	6,746,000	40.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,257.00000	3,254,000	22.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	22.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.20500	12.20880		15.28	3,392,990.00	278	13,626.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,841.00000	9,845,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		1.00000	1,000	28.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,842.00000	7,846,000	28.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,141.00000	10,145,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		1.00000	1,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,142.00000	8,146,000	28.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,641.00000	9,645,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		1.00000	1,000	28.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,642.00000	7,646,000	28.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		3.00000	3,000	25.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,644.00000	5,648,000	25.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		22.00000	21,000	24.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,663.00000	3,666,000	24.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,491.00000	9,495,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		1.00000	1,000	28.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,492.00000	7,496,000	28.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		4.00000	3,000	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,495.00000	5,498,000	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		25.00000	23,000	24.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,516.00000	3,518,000	24.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		9,391.00000	9,395,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		1.00000	1,000	28.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,392.00000	7,396,000	28.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		127.00000	125,000	19.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,518.00000	1,520,000	19.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		295.00000	290,000	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		686.00000	685,000	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,635.00000	1,630,000	15.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		26.00000	25,000	15.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,615.00000	2,611,000	19.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		6.00000	6,000	19.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,191.00000	9,195,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		1.00000	1,000	27.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,192.00000	7,196,000	27.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,241.00000	9,245,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		1.00000	1,000	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,242.00000	7,246,000	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		338.00000	334,000	16.07	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		579.00000	579,000	16.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		882.00000	876,000	14.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		123.00000	121,000	14.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,779.00000	1,775,000	16.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		20.00000	20,000	16.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,764.00000	2,760,000	19.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		5.00000	5,000	19.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,691.00000	9,695,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		3.00000	3,000	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,694.00000	5,698,000	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		21.00000	20,000	24.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,712.00000	3,715,000	24.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,891.00000	9,895,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		1.00000	1,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,892.00000	7,896,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		2.00000	2,000	25.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,893.00000	5,897,000	25.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,041.00000	10,045,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		1.00000	1,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,042.00000	8,046,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		407.00000	402,000	15.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		448.00000	447,000	15.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,039.00000	1,033,000	14.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		80.00000	78,000	14.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,973.00000	1,969,000	16.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		14.00000	14,000	16.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,091.00000	10,095,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		1.00000	1,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,092.00000	8,096,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		998.00000	993,000	14.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		89.00000	88,000	14.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,924.00000	1,920,000	16.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		15.00000	15,000	16.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	28.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,991.00000	9,995,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		1.00000	1,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,992.00000	7,996,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		84.00000	82,000	21.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,075.00000	2,077,000	21.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		175.00000	172,000	18.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,166.00000	1,167,000	18.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		427.00000	422,000	15.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		418.00000	417,000	15.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,080.00000	1,074,000	14.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		71.00000	69,000	14.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,022.00000	2,018,000	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		13.00000	13,000	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,941.00000	9,945,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		2.00000	2,000	25.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,943.00000	5,947,000	25.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		18.00000	17,000	24.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,959.00000	3,962,000	24.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,791.00000	9,795,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		1.00000	1,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,792.00000	7,796,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,741.00000	9,745,000	28.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		1.00000	1,000	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,742.00000	7,746,000	28.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		3.00000	3,000	25.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,744.00000	5,748,000	25.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		20.00000	19,000	24.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,761.00000	3,764,000	24.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,591.00000	9,595,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		1.00000	1,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,592.00000	7,596,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		3.00000	3,000	25.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,594.00000	5,598,000	25.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		23.00000	21,000	24.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,614.00000	3,616,000	24.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		642.00000	637,000	14.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		233.00000	232,000	14.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,446.00000	1,441,000	15.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		37.00000	36,000	15.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,417.00000	2,412,000	18.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		8.00000	7,000	18.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,541.00000	9,545,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		1.00000	1,000	28.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,542.00000	7,546,000	28.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	28.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		9,441.00000	9,445,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		1.00000	1,000	28.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,442.00000	7,446,000	28.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		123.00000	120,000	19.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,564.00000	1,565,000	19.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		739.00000	734,000	14.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		180.00000	179,000	14.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1,587.00000	1,583,000	15.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		28.00000	28,000	15.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		9,341.00000	9,345,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		1.00000	1,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		7,342.00000	7,346,000	27.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		3.00000	2,000	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,844.00000	5,847,000	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		7.00000	7,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,848.00000	4,852,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		19.00000	18,000	24.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,860.00000	3,863,000	24.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		41.00000	39,000	22.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,882.00000	2,884,000	22.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		132.00000	130,000	19.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,473.00000	1,475,000	19.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		308.00000	304,000	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		649.00000	649,000	16.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		809.00000	803,000	14.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		150.00000	148,000	14.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,683.00000	1,678,000	16.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		24.00000	23,000	16.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,664.00000	2,660,000	19.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		5.00000	5,000	19.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		80.00000	78,000	21.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,121.00000	2,123,000	21.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		2.00000	2,000	26.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,393.00000	6,397,000	26.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		11.00000	11,000	25.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,402.00000	4,406,000	25.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		26.00000	25,000	23.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,417.00000	3,420,000	23.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		475.00000	470,000	15.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		366.00000	365,000	15.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,169.00000	1,164,000	14.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		60.00000	59,000	14.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		2.00000	2,000	26.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		6,293.00000	6,297,000	26.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		207.00000	203,000	17.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		998.00000	998,000	17.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		527.00000	521,000	15.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		318.00000	316,000	15.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,260.00000	1,255,000	14.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		51.00000	50,000	14.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,219.00000	2,215,000	17.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		10.00000	10,000	17.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		2.00000	2,000	25.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,993.00000	5,997,000	25.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		6.00000	6,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,997.00000	5,001,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		17.00000	16,000	24.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,008.00000	4,011,000	24.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		36.00000	35,000	23.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,027.00000	3,030,000	23.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		118.00000	116,000	20.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,609.00000	1,611,000	20.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		269.00000	265,000	16.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		760.00000	760,000	16.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		706.00000	700,000	14.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		197.00000	195,000	14.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,540.00000	1,535,000	15.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		31.00000	30,000	15.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,516.00000	2,512,000	18.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		7.00000	7,000	18.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		612.00000	606,000	14.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		253.00000	251,000	14.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,399.00000	1,394,000	15.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		40.00000	39,000	15.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,367.00000	2,363,000	18.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		8.00000	8,000	18.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		4.00000	4,000	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,445.00000	5,449,000	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		11.00000	10,000	25.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,452.00000	4,455,000	25.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		182.00000	179,000	18.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,123.00000	1,124,000	18.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		450.00000	445,000	15.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		391.00000	390,000	15.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,071.00000	2,067,000	17.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		12.00000	12,000	17.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		2.00000	2,000	26.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		6,343.00000	6,347,000	26.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		12.00000	11,000	25.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,353.00000	4,356,000	25.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		27.00000	26,000	23.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,368.00000	3,371,000	23.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		92.00000	90,000	21.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,933.00000	1,935,000	21.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		198.00000	195,000	17.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,039.00000	1,040,000	17.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		500.00000	495,000	15.14	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		341.00000	340,000	15.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,214.00000	1,209,000	14.72	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	11.05	Put		55.00000	54,000	14.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,170.00000	2,165,000	17.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		11.00000	10,000	17.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		2.00000	2,000	26.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		6,243.00000	6,247,000	26.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		5.00000	4,000	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,246.00000	5,249,000	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		13.00000	12,000	25.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,254.00000	4,257,000	25.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		30.00000	28,000	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,271.00000	3,273,000	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		216.00000	212,000	17.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		957.00000	957,000	17.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		554.00000	549,000	15.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		295.00000	294,000	15.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,306.00000	1,301,000	14.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		47.00000	46,000	14.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,268.00000	2,264,000	17.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		9.00000	9,000	17.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		226.00000	222,000	17.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		917.00000	917,000	17.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		582.00000	577,000	15.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		273.00000	272,000	15.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,318.00000	2,314,000	18.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		9.00000	9,000	18.18	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	18.25	Call		2.00000	2,000	26.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,043.00000	6,047,000	26.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		6.00000	5,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,047.00000	5,050,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		16.00000	15,000	24.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,057.00000	4,060,000	24.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		35.00000	33,000	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,076.00000	3,078,000	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		257.00000	253,000	17.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		798.00000	798,000	17.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		674.00000	668,000	14.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		215.00000	213,000	14.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,493.00000	1,488,000	15.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		34.00000	33,000	15.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,466.00000	2,462,000	18.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		7.00000	7,000	18.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		114.00000	112,000	20.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,655.00000	1,657,000	20.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		3.00000	3,000	25.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,794.00000	5,798,000	25.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		8.00000	7,000	25.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,799.00000	4,802,000	25.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		20.00000	18,000	24.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,811.00000	3,813,000	24.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		42.00000	41,000	22.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,833.00000	2,836,000	22.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		143.00000	140,000	19.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,384.00000	1,385,000	19.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		3.00000	3,000	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,544.00000	5,548,000	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		10.00000	9,000	25.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,551.00000	4,554,000	25.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		24.00000	22,000	24.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,565.00000	3,567,000	24.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		52.00000	50,000	22.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,593.00000	2,595,000	22.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		168.00000	165,000	18.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,209.00000	1,210,000	18.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		4.00000	4,000	25.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,345.00000	5,349,000	25.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		959.00000	953,000	14.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		100.00000	98,000	14.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,876.00000	1,872,000	16.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		17.00000	17,000	16.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,863.00000	2,859,000	20.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		4.00000	4,000	20.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		5.00000	5,000	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,196.00000	5,200,000	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		14.00000	13,000	25.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,205.00000	4,208,000	25.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		70.00000	68,000	21.90	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,261.00000	2,263,000	21.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		920.00000	914,000	14.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		111.00000	109,000	14.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,827.00000	1,823,000	16.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		18.00000	18,000	16.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		13.00000	12,000	25.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,304.00000	4,307,000	25.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		29.00000	27,000	23.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,320.00000	3,322,000	23.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		64.00000	63,000	22.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,355.00000	2,358,000	22.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		137.00000	135,000	19.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,428.00000	1,430,000	19.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		323.00000	318,000	16.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		614.00000	613,000	16.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		845.00000	839,000	14.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		136.00000	134,000	14.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,731.00000	1,726,000	16.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		22.00000	21,000	16.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,714.00000	2,710,000	19.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		5.00000	5,000	19.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		1.00000	1,000	28.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,692.00000	7,696,000	28.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		2.00000	2,000	26.29	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	18.40	Put		6,193.00000	6,197,000	26.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		8.00000	8,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,699.00000	4,703,000	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		31.00000	29,000	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,222.00000	3,224,000	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		102.00000	100,000	20.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,793.00000	1,795,000	20.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		354.00000	349,000	15.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		545.00000	544,000	15.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,352.00000	1,347,000	15.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		43.00000	42,000	15.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,813.00000	2,809,000	20.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		4.00000	4,000	20.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,309.00000	4,305,000	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		95.00000	93,000	20.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,886.00000	1,888,000	20.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		1.00000	1,000	28.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,942.00000	7,946,000	28.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		2.00000	2,000	26.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,443.00000	6,447,000	26.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		6.00000	6,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,947.00000	4,951,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		25.00000	24,000	23.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,466.00000	3,469,000	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	14.15	Call		86.00000	84,000	21.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,027.00000	2,029,000	21.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		282.00000	277,000	16.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		723.00000	722,000	16.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,124.00000	1,119,000	14.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		65.00000	64,000	14.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,565.00000	2,561,000	19.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		6.00000	6,000	19.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,060.00000	4,056,000	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	1,000	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		8,391.00000	8,395,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		1.00000	1,000	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,892.00000	6,896,000	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		4.00000	4,000	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,395.00000	5,399,000	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		18.00000	17,000	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,909.00000	3,912,000	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		59.00000	57,000	22.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,450.00000	2,452,000	22.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		190.00000	187,000	18.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,081.00000	1,082,000	18.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		773.00000	768,000	14.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		164.00000	163,000	14.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,120.00000	2,116,000	17.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		11.00000	11,000	17.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,611.00000	3,607,000	23.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2.00000	2,000	23.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		2.00000	2,000	26.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,093.00000	6,097,000	26.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		6.00000	5,000	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,097.00000	5,100,000	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		15.00000	14,000	24.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,106.00000	4,109,000	24.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		33.00000	32,000	23.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,124.00000	3,127,000	23.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		77.00000	75,000	21.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,168.00000	2,170,000	21.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		110.00000	108,000	20.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,701.00000	1,703,000	20.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		161.00000	158,000	18.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,252.00000	1,253,000	18.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		246.00000	242,000	17.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		837.00000	837,000	17.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		389.00000	384,000	15.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		480.00000	479,000	15.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		89.00000	87,000	21.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,980.00000	1,982,000	21.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		2.00000	2,000	26.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,143.00000	6,147,000	26.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		5.00000	5,000	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,146.00000	5,150,000	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		15.00000	14,000	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,156.00000	4,159,000	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		32.00000	31,000	23.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,173.00000	3,176,000	23.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		106.00000	104,000	20.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,747.00000	1,749,000	20.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		155.00000	152,000	18.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,296.00000	1,297,000	18.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		236.00000	232,000	17.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		877.00000	877,000	17.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		371.00000	366,000	15.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		512.00000	511,000	15.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		99.00000	97,000	20.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,840.00000	1,842,000	20.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		5.00000	4,000	25.61	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,296.00000	5,299,000	25.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		149.00000	146,000	19.06	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,340.00000	1,341,000	19.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		73.00000	72,000	21.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,214.00000	2,217,000	21.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,591.00000	8,595,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		2.00000	1,000	26.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,593.00000	6,596,000	26.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		9.00000	9,000	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,600.00000	4,604,000	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		50.00000	48,000	22.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,641.00000	2,643,000	22.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,411.00000	3,407,000	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		2.00000	2,000	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,491.00000	8,495,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		2.00000	2,000	26.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,493.00000	6,497,000	26.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		10.00000	10,000	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,501.00000	4,505,000	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		54.00000	53,000	22.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,545.00000	2,548,000	22.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,511.00000	3,507,000	22.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		2.00000	2,000	22.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,541.00000	8,545,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		2.00000	2,000	26.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,543.00000	6,547,000	26.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,461.00000	3,457,000	22.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		2.00000	2,000	22.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,791.00000	8,795,000	28.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		1.00000	1,000	27.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,792.00000	6,796,000	27.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,212.00000	3,208,000	21.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		3.00000	3,000	21.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,891.00000	8,895,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		7.00000	6,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,898.00000	4,901,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		39.00000	38,000	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,930.00000	2,933,000	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,112.00000	3,108,000	21.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		3.00000	3,000	21.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,841.00000	8,845,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		1.00000	1,000	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,842.00000	6,846,000	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,162.00000	3,158,000	21.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		3.00000	3,000	21.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,941.00000	8,945,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		1.00000	1,000	27.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,942.00000	6,946,000	27.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		38.00000	36,000	23.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,979.00000	2,981,000	23.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,062.00000	3,058,000	21.15	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	9.15	Put		3.00000	3,000	21.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,091.00000	9,095,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		1.00000	1,000	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,092.00000	7,096,000	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,913.00000	2,909,000	20.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		4.00000	4,000	20.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,141.00000	9,145,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		1.00000	1,000	27.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,142.00000	7,146,000	27.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,041.00000	9,045,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		1.00000	1,000	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,042.00000	7,046,000	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,963.00000	2,959,000	20.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		4.00000	4,000	20.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		1.00000	0,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		8,342.00000	8,345,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		62.00000	60,000	22.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,403.00000	2,405,000	22.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,660.00000	3,657,000	23.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1.00000	2,000	23.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,012.00000	3,008,000	20.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		3.00000	3,000	20.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,010.00000	4,006,000	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		1.00000	1,000	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,159.00000	4,156,000	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	1,000	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,960.00000	3,956,000	24.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		1.00000	1,000	24.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,641.00000	8,645,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		1.00000	1,000	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,642.00000	6,646,000	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		9.00000	8,000	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,650.00000	4,653,000	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		48.00000	46,000	22.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,689.00000	2,691,000	22.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,361.00000	3,357,000	22.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		2.00000	2,000	22.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,441.00000	8,445,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		57.00000	55,000	22.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,498.00000	2,500,000	22.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,561.00000	3,557,000	23.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		2.00000	2,000	23.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,860.00000	3,856,000	24.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	1,000	24.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		1.00000	1,000	28.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		8,192.00000	8,196,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,810.00000	3,806,000	24.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	1,000	24.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,691.00000	8,695,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		1.00000	1,000	27.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,692.00000	6,696,000	27.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		46.00000	44,000	22.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,737.00000	2,739,000	22.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,311.00000	3,307,000	22.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		2.00000	2,000	22.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		9,291.00000	9,295,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		1.00000	1,000	27.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,292.00000	7,296,000	27.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,741.00000	8,745,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		1.00000	1,000	27.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,742.00000	6,746,000	27.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		8.00000	7,000	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,749.00000	4,752,000	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		44.00000	43,000	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,785.00000	2,788,000	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,261.00000	3,258,000	21.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		2.00000	3,000	21.95	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,991.00000	8,995,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		1.00000	1,000	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,992.00000	6,996,000	27.47	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			12.40610	12.40920		16.09	0.00	0	1,238.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		495.00000	492,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		816.00000	816,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		476.00000	473,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		847.00000	847,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		515.00000	513,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		786.00000	787,000	17.00	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future			0.08440	0.08370		18.65	0.00	0	1,364.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		412.00000	468,000	18.65	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		42.00000	28,000	18.65	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		47.00000	53,000	25.63	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		677.00000	613,000	25.63	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,372.00000	1,442,000	29.59	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		2.00000	2,000	29.59	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08590	0.08520		25.36	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		721.00000	755,000	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		201.00000	165,000	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		309.00000	316,000	25.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		789.00000	726,000	25.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,535.00000	1,602,000	20.00	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		15.00000	12,000	20.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			10.45730	10.43420		12.69	5,155,448.90	493	22,277.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	38.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		9,216.00000	9,193,000	38.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	37.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		7,216.00000	7,193,000	37.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	33.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		5,216.00000	5,193,000	33.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	27.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		3,216.00000	3,193,000	27.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		2.00000	2,000	18.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		1,218.00000	1,195,000	18.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		65.00000	73,000	13.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		281.00000	266,000	13.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		788.00000	811,000	15.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		4.00000	4,000	15.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		1,784.00000	1,807,000	17.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	17.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		2,784.00000	2,807,000	22.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		0.00000	0,000	22.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	38.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		9,466.00000	9,443,000	38.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	37.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		7,466.00000	7,443,000	37.76	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	20.00	Call		0.00000	0,000	38.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,566.00000	9,543,000	38.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	37.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		7,566.00000	7,543,000	37.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	38.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		9,316.00000	9,293,000	38.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	37.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		7,316.00000	7,293,000	37.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	22.79	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		2,166.00000	2,143,000	22.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	38.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		9,116.00000	9,093,000	38.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	37.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		7,116.00000	7,093,000	37.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	33.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		5,116.00000	5,093,000	33.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	26.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		3,116.00000	3,093,000	26.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		3.00000	3,000	17.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		1,119.00000	1,096,000	17.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		92.00000	103,000	13.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		208.00000	196,000	13.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		887.00000	910,000	16.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		3.00000	3,000	16.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		1,884.00000	1,907,000	17.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	17.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		2,884.00000	2,907,000	22.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	22.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	38.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,966.00000	8,943,000	38.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	36.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,966.00000	6,943,000	36.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	32.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,966.00000	4,943,000	32.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	26.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,966.00000	2,943,000	26.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		4.00000	5,000	17.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		970.00000	948,000	17.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		156.00000	171,000	12.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		122.00000	114,000	12.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,035.00000	1,058,000	16.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1.00000	1,000	16.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,034.00000	2,057,000	18.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	18.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,034.00000	3,057,000	23.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	23.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	38.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		9,016.00000	8,993,000	38.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	36.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		7,016.00000	6,993,000	36.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	33.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		5,016.00000	4,993,000	33.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	26.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		3,016.00000	2,993,000	26.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		4.00000	4,000	17.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		1,020.00000	997,000	17.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		129.00000	142,000	12.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		145.00000	135,000	12.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		986.00000	1,009,000	16.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		2.00000	2,000	16.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		1,984.00000	2,007,000	18.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	18.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		2,984.00000	3,007,000	23.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	23.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	38.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		9,366.00000	9,343,000	38.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	37.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		7,366.00000	7,343,000	37.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	38.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,616.00000	9,593,000	38.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	38.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,616.00000	7,593,000	38.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	38.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,666.00000	9,643,000	38.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	38.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		7,666.00000	7,643,000	38.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	38.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,516.00000	9,493,000	38.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	37.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,516.00000	7,493,000	37.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	38.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		9,416.00000	9,393,000	38.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	37.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		7,416.00000	7,393,000	37.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	38.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		9,266.00000	9,243,000	38.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	37.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		7,266.00000	7,243,000	37.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	38.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		9,166.00000	9,143,000	38.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	37.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		7,166.00000	7,143,000	37.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	33.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		5,166.00000	5,143,000	33.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	27.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		3,166.00000	3,143,000	27.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		2.00000	3,000	18.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		1,168.00000	1,146,000	18.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		78.00000	87,000	13.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		244.00000	230,000	13.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		837.00000	860,000	15.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		3.00000	3,000	15.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		1,834.00000	1,857,000	17.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	17.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		2,834.00000	2,857,000	22.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	22.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	38.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		9,066.00000	9,043,000	38.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	37.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		7,066.00000	7,043,000	37.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	38.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,916.00000	8,893,000	38.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	36.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,916.00000	6,893,000	36.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	32.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,916.00000	4,893,000	32.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	30.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,916.00000	3,893,000	30.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	26.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,916.00000	2,893,000	26.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	21.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,916.00000	1,893,000	21.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		5.00000	6,000	16.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		921.00000	899,000	16.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		186.00000	202,000	13.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		102.00000	95,000	13.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,085.00000	1,108,000	16.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1.00000	1,000	16.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,084.00000	2,107,000	18.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	18.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,084.00000	3,107,000	23.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	23.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	33.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		5,066.00000	5,043,000	33.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	31.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		4,066.00000	4,043,000	31.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	26.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		3,066.00000	3,043,000	26.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	22.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		2,066.00000	2,043,000	22.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		3.00000	4,000	17.65	0.00	0	10.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		1,069.00000	1,047,000	17.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		109.00000	121,000	12.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		175.00000	164,000	12.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		936.00000	959,000	16.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		2.00000	2,000	16.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		1,934.00000	1,957,000	18.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	18.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		2,934.00000	2,957,000	22.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	22.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	33.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		5,266.00000	5,243,000	33.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	31.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		4,266.00000	4,243,000	31.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	27.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		3,266.00000	3,243,000	27.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	23.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		2,266.00000	2,243,000	23.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		2.00000	2,000	18.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		1,268.00000	1,245,000	18.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		54.00000	61,000	13.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		320.00000	304,000	13.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		739.00000	762,000	15.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		5.00000	5,000	15.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		1,734.00000	1,757,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		2,734.00000	2,757,000	21.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	21.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	33.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		5,316.00000	5,293,000	33.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	31.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		4,316.00000	4,293,000	31.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	27.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		3,316.00000	3,293,000	27.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	23.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		2,316.00000	2,293,000	23.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		1.00000	2,000	18.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		1,317.00000	1,295,000	18.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		45.00000	52,000	14.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		361.00000	345,000	14.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		691.00000	714,000	15.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		7.00000	7,000	15.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		1,684.00000	1,707,000	17.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	17.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		2,684.00000	2,707,000	21.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	21.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	34.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		5,516.00000	5,493,000	34.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	31.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,516.00000	4,493,000	31.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	28.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,516.00000	3,493,000	28.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	24.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,516.00000	2,493,000	24.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	19.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,517.00000	1,494,000	19.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		22.00000	25,000	15.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		538.00000	518,000	15.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		503.00000	525,000	14.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		19.00000	18,000	14.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1,484.00000	1,507,000	17.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	17.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,484.00000	2,507,000	20.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	20.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	34.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		5,566.00000	5,543,000	34.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	32.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,566.00000	4,543,000	32.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	28.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,566.00000	3,543,000	28.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	24.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,566.00000	2,543,000	24.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	20.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,567.00000	1,544,000	20.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		18.00000	21,000	15.29	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		584.00000	564,000	15.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		458.00000	479,000	14.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		24.00000	22,000	14.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,434.00000	1,457,000	17.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	17.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,434.00000	2,457,000	20.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	20.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	33.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		5,416.00000	5,393,000	33.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	31.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		4,416.00000	4,393,000	31.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	28.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		3,416.00000	3,393,000	28.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	23.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		2,416.00000	2,393,000	23.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	19.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,417.00000	1,394,000	19.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		32.00000	36,000	14.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		448.00000	429,000	14.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		596.00000	618,000	14.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		12.00000	11,000	14.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		1,584.00000	1,607,000	17.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	17.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		2,584.00000	2,607,000	21.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	21.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	33.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		5,366.00000	5,343,000	33.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	31.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		4,366.00000	4,343,000	31.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	28.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		3,366.00000	3,343,000	28.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	23.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		2,366.00000	2,343,000	23.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		1.00000	1,000	19.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		1,367.00000	1,344,000	19.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		38.00000	43,000	14.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		404.00000	386,000	14.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		643.00000	666,000	15.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		9.00000	9,000	15.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1,634.00000	1,657,000	17.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	17.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		2,634.00000	2,657,000	21.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	21.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	33.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		5,466.00000	5,443,000	33.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	31.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		4,466.00000	4,443,000	31.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	28.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,466.00000	3,443,000	28.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	24.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,466.00000	2,443,000	24.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	19.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,467.00000	1,444,000	19.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		26.00000	30,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		492.00000	473,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		549.00000	571,000	14.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		15.00000	14,000	14.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1,534.00000	1,557,000	17.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	17.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		2,534.00000	2,557,000	20.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	20.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	34.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,716.00000	5,693,000	34.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	32.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,716.00000	4,693,000	32.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	29.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,716.00000	3,693,000	29.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	25.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,716.00000	2,693,000	25.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	1,000	20.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,716.00000	1,694,000	20.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		11.00000	12,000	16.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		727.00000	705,000	16.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		330.00000	350,000	13.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		46.00000	43,000	13.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,284.00000	1,307,000	16.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	16.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,284.00000	2,307,000	19.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	19.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	34.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,616.00000	5,593,000	34.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	32.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,616.00000	4,593,000	32.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	29.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,616.00000	3,593,000	29.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	24.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,616.00000	2,593,000	24.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	20.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,617.00000	1,594,000	20.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		15.00000	18,000	15.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		631.00000	611,000	15.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		414.00000	435,000	14.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		30.00000	28,000	14.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,384.00000	1,407,000	17.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	17.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,384.00000	2,407,000	20.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	20.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	34.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,666.00000	5,643,000	34.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	32.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,666.00000	4,643,000	32.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	29.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,666.00000	3,643,000	29.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	24.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,666.00000	2,643,000	24.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		13.00000	15,000	15.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		679.00000	658,000	15.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		371.00000	392,000	14.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		37.00000	35,000	14.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,334.00000	1,357,000	17.03	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	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	17.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,334.00000	2,357,000	19.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	19.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	34.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,766.00000	5,743,000	34.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	32.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,766.00000	4,743,000	32.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	29.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,766.00000	3,743,000	29.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	25.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,766.00000	2,743,000	25.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	20.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,766.00000	1,743,000	20.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		9.00000	10,000	16.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		775.00000	753,000	16.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		291.00000	310,000	13.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		57.00000	53,000	13.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,234.00000	1,258,000	16.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	1,000	16.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,234.00000	2,257,000	19.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	19.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	34.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,816.00000	5,793,000	34.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	32.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,816.00000	4,793,000	32.60	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	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	30.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,816.00000	3,793,000	30.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	25.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,816.00000	2,793,000	25.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	21.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,816.00000	1,793,000	21.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		7.00000	9,000	16.47	0.00	0	2,700.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		823.00000	802,000	16.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		254.00000	272,000	13.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		70.00000	65,000	13.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,185.00000	1,208,000	16.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1.00000	1,000	16.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		2,184.00000	2,207,000	19.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	19.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	20.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,667.00000	1,644,000	20.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	38.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,716.00000	8,693,000	38.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	36.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,716.00000	6,693,000	36.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,284.00000	3,307,000	24.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	0,000	24.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	38.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,866.00000	8,843,000	38.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	36.66	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	17.30	Put		6,866.00000	6,843,000	36.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	32.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,866.00000	4,843,000	32.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	25.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,866.00000	2,843,000	25.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		6.00000	7,000	16.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		872.00000	850,000	16.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		219.00000	236,000	13.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		85.00000	79,000	13.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,135.00000	1,158,000	16.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1.00000	1,000	16.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,134.00000	2,157,000	18.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		0.00000	0,000	18.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,134.00000	3,157,000	23.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	23.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	38.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,816.00000	8,793,000	38.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	36.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,816.00000	6,793,000	36.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,184.00000	3,207,000	24.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		0.00000	0,000	24.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	38.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,666.00000	8,643,000	38.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	36.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,666.00000	6,643,000	36.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		3,334.00000	3,357,000	24.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,000	24.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	38.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,766.00000	8,743,000	38.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	36.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,766.00000	6,743,000	36.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,234.00000	3,257,000	24.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	0,000	24.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.63770	10.61460		14.74	4,042,326.00	380	13,358.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		70.00000	73,000	19.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,555.00000	1,535,000	19.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		84.00000	88,000	18.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,369.00000	1,350,000	18.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		76.00000	80,000	19.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,461.00000	1,442,000	19.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	29.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,685.00000	8,662,000	29.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	27.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,685.00000	6,662,000	27.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		1.00000	2,000	23.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,686.00000	4,664,000	23.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		17.00000	19,000	21.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,702.00000	2,681,000	21.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		156.00000	165,000	16.84	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		841.00000	827,000	16.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		509.00000	531,000	14.26	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		194.00000	193,000	14.26	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,332.00000	1,356,000	14.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		17.00000	18,000	14.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,318.00000	2,341,000	18.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		3.00000	3,000	18.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,315.00000	3,338,000	22.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	22.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	29.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,985.00000	8,962,000	29.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	27.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,985.00000	6,962,000	27.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	1,000	24.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,986.00000	4,963,000	24.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		11.00000	12,000	21.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,996.00000	2,974,000	21.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		113.00000	120,000	17.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,098.00000	1,082,000	17.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		350.00000	370,000	14.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		335.00000	332,000	14.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,043.00000	1,070,000	13.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		28.00000	32,000	13.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,020.00000	2,043,000	17.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		5.00000	5,000	17.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,016.00000	3,039,000	21.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		1.00000	1,000	21.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	29.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,085.00000	9,062,000	29.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	27.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		7,085.00000	7,062,000	27.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	1,000	24.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,086.00000	5,063,000	24.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		10.00000	11,000	21.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,095.00000	3,073,000	21.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		102.00000	108,000	18.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,187.00000	1,170,000	18.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		311.00000	327,000	14.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		396.00000	389,000	14.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		955.00000	979,000	13.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		40.00000	41,000	13.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,921.00000	1,944,000	17.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		6.00000	6,000	17.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,916.00000	2,939,000	21.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		1.00000	1,000	21.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	29.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,735.00000	8,712,000	29.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	27.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,735.00000	6,712,000	27.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		1.00000	1,000	23.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,736.00000	4,713,000	23.57	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	13.35	Call		16.00000	17,000	21.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,751.00000	2,729,000	21.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		148.00000	156,000	17.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		883.00000	868,000	17.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		479.00000	501,000	14.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		214.00000	213,000	14.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,283.00000	1,308,000	14.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		18.00000	20,000	14.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,268.00000	2,291,000	18.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		3.00000	3,000	18.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		3,265.00000	3,288,000	22.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	22.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	29.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,785.00000	8,762,000	29.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	27.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,785.00000	6,762,000	27.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		1.00000	1,000	23.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,786.00000	4,763,000	23.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		15.00000	16,000	21.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,800.00000	2,778,000	21.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		140.00000	148,000	17.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		925.00000	910,000	17.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		451.00000	472,000	14.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		236.00000	234,000	14.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,235.00000	1,260,000	14.36	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	9.40	Put		20.00000	22,000	14.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,219.00000	2,242,000	18.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		4.00000	4,000	18.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		3,215.00000	3,238,000	22.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	22.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	29.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,935.00000	8,912,000	29.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	27.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,935.00000	6,912,000	27.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		1.00000	1,000	23.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,936.00000	4,913,000	23.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		12.00000	13,000	21.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,947.00000	2,925,000	21.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		120.00000	126,000	17.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		1,055.00000	1,038,000	17.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		373.00000	393,000	14.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		308.00000	305,000	14.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,091.00000	1,117,000	13.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		26.00000	29,000	13.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,070.00000	2,093,000	17.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		5.00000	5,000	17.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,065.00000	3,089,000	21.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	1,000	21.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	29.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,835.00000	8,812,000	29.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	27.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,835.00000	6,812,000	27.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		1.00000	1,000	23.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,836.00000	4,813,000	23.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		14.00000	15,000	21.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,849.00000	2,827,000	21.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		133.00000	140,000	17.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		968.00000	952,000	17.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		424.00000	445,000	14.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		259.00000	257,000	14.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,187.00000	1,212,000	14.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		22.00000	24,000	14.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2,169.00000	2,192,000	18.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		4.00000	4,000	18.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,165.00000	3,188,000	21.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	21.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	29.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,885.00000	8,862,000	29.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	27.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,885.00000	6,862,000	27.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		1.00000	1,000	23.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,886.00000	4,863,000	23.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		13.00000	14,000	21.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,898.00000	2,876,000	21.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		126.00000	133,000	17.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		1,011.00000	995,000	17.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		398.00000	419,000	14.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		283.00000	281,000	14.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,139.00000	1,164,000	13.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		24.00000	26,000	13.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,119.00000	2,142,000	17.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		4.00000	4,000	17.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,115.00000	3,138,000	21.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	21.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	29.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,235.00000	9,212,000	29.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	28.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,235.00000	7,212,000	28.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	24.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,236.00000	5,213,000	24.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		8.00000	9,000	21.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,243.00000	3,221,000	21.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		88.00000	93,000	18.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,323.00000	1,305,000	18.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		261.00000	275,000	15.39	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		496.00000	487,000	15.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		829.00000	853,000	13.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		64.00000	65,000	13.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,773.00000	1,796,000	16.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		8.00000	8,000	16.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,766.00000	2,789,000	20.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		1.00000	1,000	20.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	29.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,185.00000	9,162,000	29.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	27.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,185.00000	7,162,000	27.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	1,000	24.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,186.00000	5,163,000	24.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		8.00000	9,000	21.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,193.00000	3,171,000	21.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		93.00000	98,000	18.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,278.00000	1,260,000	18.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		277.00000	291,000	15.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		462.00000	453,000	15.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		870.00000	894,000	13.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		55.00000	56,000	13.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,822.00000	1,845,000	16.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		7.00000	7,000	16.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,816.00000	2,839,000	20.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		1.00000	1,000	20.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	29.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,285.00000	9,262,000	29.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	28.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,285.00000	7,262,000	28.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	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	15.90	Put		5,286.00000	5,263,000	24.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		7.00000	8,000	21.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,292.00000	3,270,000	21.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		246.00000	260,000	15.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		531.00000	522,000	15.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		789.00000	813,000	13.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		74.00000	75,000	13.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,723.00000	1,747,000	16.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		8.00000	9,000	16.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,716.00000	2,739,000	20.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	1,000	20.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	29.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,335.00000	9,312,000	29.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	28.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,335.00000	7,312,000	28.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	24.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,336.00000	5,313,000	24.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		7.00000	7,000	21.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,342.00000	3,319,000	21.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		80.00000	84,000	18.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,415.00000	1,396,000	18.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		232.00000	245,000	15.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		567.00000	557,000	15.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		750.00000	774,000	13.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		85.00000	86,000	13.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,674.00000	1,698,000	16.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		9.00000	10,000	16.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,666.00000	2,690,000	20.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		1.00000	2,000	20.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	29.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,135.00000	9,112,000	29.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	27.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,135.00000	7,112,000	27.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	1,000	24.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,136.00000	5,113,000	24.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		9.00000	10,000	21.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,144.00000	3,122,000	21.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		97.00000	103,000	18.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,232.00000	1,215,000	18.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		293.00000	309,000	15.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		428.00000	421,000	15.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		912.00000	936,000	13.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		47.00000	48,000	13.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1,872.00000	1,895,000	16.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		7.00000	7,000	16.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,866.00000	2,889,000	21.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		1.00000	1,000	21.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	29.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,385.00000	9,362,000	29.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	28.32	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	18.00	Put		7,385.00000	7,362,000	28.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	24.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,386.00000	5,363,000	24.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		6.00000	7,000	21.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,391.00000	3,369,000	21.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		219.00000	232,000	15.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		604.00000	594,000	15.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		712.00000	736,000	13.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		97.00000	98,000	13.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,625.00000	1,649,000	15.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		10.00000	11,000	15.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,617.00000	2,640,000	20.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		2.00000	2,000	20.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	29.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,535.00000	9,512,000	29.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	28.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,535.00000	7,512,000	28.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,536.00000	5,513,000	25.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		5.00000	6,000	22.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,540.00000	3,518,000	22.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		67.00000	70,000	19.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,602.00000	1,582,000	19.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		185.00000	195,000	16.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		720.00000	707,000	16.35	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	10.15	Call		605.00000	628,000	14.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		140.00000	140,000	14.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,478.00000	1,502,000	15.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		13.00000	14,000	15.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,467.00000	2,490,000	19.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		2.00000	2,000	19.46	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.81370	10.79050		15.64	0.00	0	525.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		257.00000	274,000	18.01	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,131.00000	1,125,000	18.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.98970	10.96640		16.20	0.00	0	158.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		10.00000	13,000	29.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,244.00000	9,223,000	29.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		27.00000	33,000	28.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,261.00000	7,243,000	28.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		59.00000	69,000	26.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,293.00000	5,279,000	26.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		125.00000	141,000	23.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,359.00000	3,351,000	23.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		307.00000	332,000	19.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,541.00000	1,542,000	19.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		537.00000	566,000	16.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		771.00000	776,000	16.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,018.00000	1,042,000	14.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		252.00000	252,000	14.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,819.00000	1,841,000	14.37	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	13/12/2010	Foreign Exchange Future	9.20	Put		53.00000	51,000	14.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,783.00000	2,807,000	17.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		17.00000	17,000	17.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		332.00000	358,000	18.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,416.00000	1,418,000	18.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		9.00000	13,000	29.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,293.00000	9,273,000	29.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		26.00000	33,000	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,310.00000	7,293,000	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		58.00000	68,000	26.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,342.00000	5,328,000	26.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		122.00000	138,000	23.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,406.00000	3,398,000	23.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		300.00000	324,000	19.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,584.00000	1,584,000	19.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		521.00000	550,000	16.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		805.00000	810,000	16.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		986.00000	1,011,000	14.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		270.00000	271,000	14.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,774.00000	1,796,000	14.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		58.00000	56,000	14.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,734.00000	2,757,000	17.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		18.00000	17,000	17.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		6.00000	9,000	29.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,990.00000	9,969,000	29.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		20.00000	26,000	28.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,004.00000	7,986,000	28.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		46.00000	54,000	27.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,030.00000	6,014,000	27.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		95.00000	109,000	24.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,079.00000	4,069,000	24.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		216.00000	237,000	20.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,200.00000	2,197,000	20.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		350.00000	376,000	18.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,334.00000	1,336,000	18.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		626.00000	656,000	16.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		610.00000	616,000	16.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1,187.00000	1,211,000	14.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		171.00000	171,000	14.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,049.00000	2,073,000	14.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		33.00000	33,000	14.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		7.00000	9,000	29.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,891.00000	9,869,000	29.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		21.00000	26,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,905.00000	7,886,000	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		48.00000	56,000	27.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,932.00000	5,916,000	27.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		98.00000	112,000	24.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,982.00000	3,972,000	24.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		225.00000	247,000	20.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,109.00000	2,107,000	20.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		370.00000	396,000	18.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,254.00000	1,256,000	18.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		668.00000	698,000	15.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		552.00000	558,000	15.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,265.00000	1,289,000	14.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		149.00000	149,000	14.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,146.00000	2,170,000	14.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		30.00000	30,000	14.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		11.00000	15,000	29.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		9,045.00000	9,025,000	29.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		29.00000	36,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,063.00000	7,046,000	28.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		63.00000	74,000	26.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,097.00000	5,084,000	26.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		135.00000	152,000	22.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,169.00000	3,162,000	22.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		341.00000	367,000	18.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,375.00000	1,377,000	18.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		607.00000	636,000	16.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		641.00000	646,000	16.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,151.00000	1,174,000	14.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		185.00000	184,000	14.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,002.00000	2,024,000	14.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		36.00000	34,000	14.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2,980.00000	3,004,000	17.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		14.00000	14,000	17.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		10.00000	14,000	29.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,144.00000	9,124,000	29.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		28.00000	35,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,162.00000	7,145,000	28.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		61.00000	71,000	26.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,195.00000	5,181,000	26.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		130.00000	146,000	23.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,264.00000	3,256,000	23.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		324.00000	349,000	18.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,458.00000	1,459,000	18.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		571.00000	600,000	16.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		705.00000	710,000	16.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,083.00000	1,106,000	14.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		217.00000	216,000	14.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,910.00000	1,932,000	14.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		44.00000	42,000	14.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2,882.00000	2,905,000	17.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		16.00000	15,000	17.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		9.00000	12,000	29.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,443.00000	9,422,000	29.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		25.00000	31,000	28.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,459.00000	7,441,000	28.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		55.00000	64,000	26.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,489.00000	5,474,000	26.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		115.00000	131,000	23.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,549.00000	3,541,000	23.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		278.00000	302,000	19.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,712.00000	1,712,000	19.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		477.00000	506,000	17.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		911.00000	916,000	17.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		897.00000	922,000	15.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		331.00000	332,000	15.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,640.00000	1,663,000	14.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		74.00000	73,000	14.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,586.00000	2,610,000	16.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		20.00000	20,000	16.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		8.00000	11,000	29.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,592.00000	9,571,000	29.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		23.00000	29,000	28.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,607.00000	7,589,000	28.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		52.00000	61,000	26.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,636.00000	5,621,000	26.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		109.00000	124,000	23.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,693.00000	3,684,000	23.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		259.00000	282,000	19.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,843.00000	1,842,000	19.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		437.00000	465,000	17.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,021.00000	1,025,000	17.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		814.00000	841,000	15.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		398.00000	401,000	15.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,511.00000	1,534,000	14.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		95.00000	94,000	14.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,439.00000	2,463,000	15.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		23.00000	23,000	15.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		12.00000	16,000	29.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,896.00000	8,876,000	29.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		31.00000	38,000	28.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,915.00000	6,898,000	28.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		67.00000	78,000	25.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,951.00000	4,938,000	25.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		143.00000	161,000	22.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,027.00000	3,021,000	22.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,128.00000	3,152,000	18.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		12.00000	12,000	18.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		12.00000	16,000	29.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,946.00000	8,926,000	29.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		30.00000	37,000	28.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,964.00000	6,947,000	28.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		66.00000	76,000	25.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,000.00000	4,986,000	25.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		140.00000	158,000	22.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,074.00000	3,068,000	22.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		360.00000	386,000	18.35	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	13/12/2010	Foreign Exchange Future	11.90	Put		1,294.00000	1,296,000	18.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		647.00000	677,000	16.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		581.00000	587,000	16.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,225.00000	1,250,000	14.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		159.00000	160,000	14.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,098.00000	2,121,000	14.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		32.00000	31,000	14.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,079.00000	3,102,000	18.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		13.00000	12,000	18.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		11.00000	15,000	29.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,995.00000	8,975,000	29.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		30.00000	37,000	28.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		7,014.00000	6,997,000	28.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		64.00000	75,000	26.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,048.00000	5,035,000	26.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		138.00000	155,000	22.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,122.00000	3,115,000	22.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,030.00000	3,053,000	18.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		14.00000	13,000	18.05	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			332.33000	333.03700			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			306.83800	307.85600			0.00	0	1,265.00
ALBI	On	05/08/2010	Index Future			306.99800	308.01800			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.89810	6.85380		14.13	0.00	0	13,862.00

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	52.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Put		7,946.00000	7,902,000	52.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	47.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Put		5,946.00000	5,902,000	47.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	41.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Put		3,946.00000	3,902,000	41.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	29.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Put		1,946.00000	1,902,000	29.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Call		1,054.00000	1,098,000	22.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	22.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		2,054.00000	2,098,000	21.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	21.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		3,054.00000	3,098,000	23.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	23.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		4,054.00000	4,098,000	45.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	45.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	52.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		8,046.00000	8,002,000	52.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	47.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,046.00000	6,002,000	47.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	42.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,046.00000	4,002,000	42.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	30.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,046.00000	2,002,000	30.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		954.00000	998,000	22.11	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	22.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,954.00000	1,998,000	21.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	21.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,954.00000	2,998,000	20.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	20.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,954.00000	3,998,000	45.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	45.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	52.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,096.00000	8,052,000	52.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	48.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,096.00000	6,052,000	48.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	42.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,096.00000	4,052,000	42.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	30.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,096.00000	2,052,000	30.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		905.00000	949,000	21.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		1.00000	1,000	21.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,904.00000	1,948,000	21.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	21.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,904.00000	2,948,000	20.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	20.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,904.00000	3,948,000	44.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	44.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	52.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		7,996.00000	7,952,000	52.81	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	47.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		5,996.00000	5,952,000	47.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	42.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		3,996.00000	3,952,000	42.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	29.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		1,996.00000	1,952,000	29.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		1,004.00000	1,048,000	22.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	22.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		2,004.00000	2,048,000	21.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	21.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		3,004.00000	3,048,000	21.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	21.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		4,004.00000	4,048,000	45.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	45.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	52.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,896.00000	7,852,000	52.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	47.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,896.00000	5,852,000	47.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	41.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,896.00000	3,852,000	41.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	29.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,896.00000	1,852,000	29.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,104.00000	1,148,000	22.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	22.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,104.00000	2,148,000	21.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	21.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,104.00000	3,148,000	24.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	24.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,104.00000	4,148,000	45.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	45.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	51.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,596.00000	7,552,000	51.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	46.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,596.00000	5,552,000	46.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	39.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,596.00000	3,552,000	39.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		0.00000	0,000	26.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,596.00000	1,552,000	26.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,404.00000	1,448,000	22.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	22.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,404.00000	2,448,000	21.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	21.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,404.00000	3,448,000	31.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	31.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,404.00000	4,448,000	45.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	45.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	52.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,796.00000	7,752,000	52.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	47.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,796.00000	5,752,000	47.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	40.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,796.00000	3,752,000	40.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		0.00000	0,000	28.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,796.00000	1,752,000	28.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,204.00000	1,248,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,204.00000	2,248,000	21.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	21.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,204.00000	3,248,000	26.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	26.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,204.00000	4,248,000	45.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	45.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	52.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,846.00000	7,802,000	52.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	47.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,846.00000	5,802,000	47.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	41.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,846.00000	3,802,000	41.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		0.00000	0,000	28.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,846.00000	1,802,000	28.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,154.00000	1,198,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,154.00000	2,198,000	21.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	21.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,154.00000	3,198,000	25.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	25.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,154.00000	4,198,000	45.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	45.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	52.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,746.00000	7,702,000	52.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	47.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,746.00000	5,702,000	47.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	40.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,746.00000	3,702,000	40.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	27.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,746.00000	1,702,000	27.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,254.00000	1,298,000	22.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	22.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,254.00000	2,298,000	21.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	21.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,254.00000	3,298,000	28.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	28.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,254.00000	4,298,000	45.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	45.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	52.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,696.00000	7,652,000	52.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	47.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,696.00000	5,652,000	47.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	40.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,696.00000	3,652,000	40.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	27.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,696.00000	1,652,000	27.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,304.00000	1,348,000	22.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	22.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,304.00000	2,348,000	21.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	21.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,304.00000	3,348,000	29.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	29.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,304.00000	4,348,000	45.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	45.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	51.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,646.00000	7,602,000	51.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	46.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,646.00000	5,602,000	46.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	40.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,646.00000	3,602,000	40.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	27.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,646.00000	1,602,000	27.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,354.00000	1,398,000	22.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	22.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,354.00000	2,398,000	21.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	21.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,354.00000	3,398,000	30.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	30.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,354.00000	4,398,000	45.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	45.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	51.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,546.00000	7,502,000	51.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	46.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,546.00000	5,502,000	46.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	39.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,546.00000	3,502,000	39.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		0.00000	0,000	26.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,546.00000	1,502,000	26.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,454.00000	1,498,000	22.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	22.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,454.00000	2,498,000	21.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	21.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,454.00000	3,498,000	32.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	32.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,454.00000	4,498,000	45.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	45.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		756.00000	799,000	20.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		2.00000	1,000	20.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		855.00000	899,000	21.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		1.00000	1,000	21.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		805.00000	849,000	20.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		1.00000	1,000	20.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		68.00000	81,000	14.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		164.00000	133,000	14.53	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		105.00000	130,000	14.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		101.00000	82,000	14.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		168.00000	199,000	15.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		64.00000	51,000	15.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		327.00000	366,000	16.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		23.00000	18,000	16.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		417.00000	458,000	17.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		13.00000	10,000	17.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		511.00000	554,000	18.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		7.00000	6,000	18.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		608.00000	651,000	19.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		4.00000	3,000	19.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		706.00000	750,000	20.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		2.00000	2,000	20.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		657.00000	700,000	19.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		3.00000	2,000	19.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		34.00000	41,000	15.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		280.00000	243,000	15.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		54.00000	65,000	14.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		200.00000	167,000	14.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		85.00000	101,000	14.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		131.00000	103,000	14.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		134.00000	163,000	14.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		80.00000	65,000	14.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		204.00000	238,000	15.72	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		50.00000	40,000	15.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		284.00000	321,000	16.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		30.00000	23,000	16.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		371.00000	412,000	17.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		17.00000	14,000	17.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		464.00000	506,000	18.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		10.00000	8,000	18.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		560.00000	602,000	18.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		6.00000	4,000	18.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		243.00000	279,000	16.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		39.00000	31,000	16.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	52.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,246.00000	8,202,000	52.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	48.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,246.00000	6,202,000	48.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	43.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,246.00000	4,202,000	43.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	31.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,246.00000	2,202,000	31.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,754.00000	1,798,000	22.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	22.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,754.00000	2,798,000	20.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	20.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,754.00000	3,798,000	40.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	40.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	52.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,196.00000	8,152,000	52.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	48.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,196.00000	6,152,000	48.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	42.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,196.00000	4,152,000	42.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	31.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,196.00000	2,152,000	31.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		43.00000	52,000	15.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		239.00000	204,000	15.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,804.00000	1,848,000	21.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	21.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,804.00000	2,848,000	20.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	20.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,804.00000	3,848,000	41.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	41.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	52.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,146.00000	8,102,000	52.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	48.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,146.00000	6,102,000	48.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	42.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,146.00000	4,102,000	42.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	30.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,146.00000	2,102,000	30.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,854.00000	1,898,000	21.99	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	21.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,854.00000	2,898,000	20.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	20.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,854.00000	3,898,000	42.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	42.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	52.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,296.00000	8,252,000	52.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	48.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,296.00000	6,252,000	48.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	43.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,296.00000	4,252,000	43.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	31.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,296.00000	2,252,000	31.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		27.00000	33,000	16.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		323.00000	285,000	16.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,704.00000	1,748,000	22.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	22.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,704.00000	2,748,000	20.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	20.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,704.00000	3,748,000	39.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	39.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	52.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,396.00000	8,352,000	52.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	48.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,396.00000	6,352,000	48.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	43.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,396.00000	4,352,000	43.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	32.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,396.00000	2,352,000	32.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		17.00000	21,000	16.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		413.00000	373,000	16.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,604.00000	1,648,000	22.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	22.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,604.00000	2,648,000	21.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	21.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,604.00000	3,648,000	36.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	36.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.94750	6.90160		15.25	0.00	0	287.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	37.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,698.00000	7,653,000	37.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	32.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,698.00000	5,653,000	32.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		1.00000	1,000	26.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,699.00000	3,654,000	26.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		20.00000	21,000	23.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,718.00000	1,674,000	23.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		416.00000	448,000	15.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		114.00000	101,000	15.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,306.00000	1,352,000	18.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		4.00000	5,000	18.19	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,302.00000	2,348,000	24.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	1,000	24.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,302.00000	3,348,000	28.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	1,000	28.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,302.00000	4,348,000	31.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	1,000	31.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	37.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,648.00000	7,603,000	37.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	31.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,648.00000	5,603,000	31.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		1.00000	1,000	26.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,649.00000	3,604,000	26.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		21.00000	22,000	22.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,669.00000	1,625,000	22.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		451.00000	485,000	15.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		99.00000	88,000	15.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,356.00000	1,401,000	18.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		4.00000	4,000	18.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,352.00000	2,398,000	24.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	1,000	24.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,352.00000	3,398,000	28.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	1,000	28.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,352.00000	4,398,000	31.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	1,000	31.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	37.56	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	14.50	Put		7,598.00000	7,553,000	37.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	31.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,598.00000	5,553,000	31.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		1.00000	1,000	26.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,599.00000	3,554,000	26.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		22.00000	23,000	22.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,620.00000	1,576,000	22.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		488.00000	523,000	15.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		86.00000	76,000	15.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,405.00000	1,451,000	18.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		3.00000	4,000	18.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,402.00000	2,448,000	24.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		0.00000	1,000	24.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,402.00000	3,448,000	28.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		0.00000	1,000	28.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,402.00000	4,448,000	31.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		0.00000	1,000	31.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		350.00000	380,000	15.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		148.00000	133,000	15.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	38.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		7,948.00000	7,903,000	38.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	32.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		5,948.00000	5,903,000	32.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		1.00000	1,000	27.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		3,949.00000	3,904,000	27.34	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		16.00000	16,000	24.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		1,964.00000	1,919,000	24.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		264.00000	289,000	15.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		212.00000	192,000	15.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		1,060.00000	1,105,000	16.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		8.00000	8,000	16.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		2,052.00000	2,098,000	23.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	1,000	23.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		3,052.00000	3,098,000	26.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	26.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Call		4,052.00000	4,098,000	31.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Put		0.00000	1,000	31.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	38.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Put		7,848.00000	7,803,000	38.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	32.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Put		5,848.00000	5,803,000	32.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Call		1.00000	1,000	27.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Put		3,849.00000	3,804,000	27.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Call		17.00000	18,000	23.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Put		1,865.00000	1,821,000	23.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Call		320.00000	348,000	15.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Put		168.00000	151,000	15.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Call		1,158.00000	1,203,000	17.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Put		6.00000	6,000	17.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Call		2,152.00000	2,198,000	23.49	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		0.00000	1,000	23.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,152.00000	3,198,000	27.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	1,000	27.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,152.00000	4,198,000	31.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	1,000	31.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	38.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		7,998.00000	7,953,000	38.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	32.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		5,998.00000	5,953,000	32.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		1.00000	1,000	27.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		3,999.00000	3,954,000	27.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		15.00000	15,000	24.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,013.00000	1,968,000	24.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		238.00000	262,000	15.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		236.00000	215,000	15.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		1,011.00000	1,056,000	16.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		9.00000	9,000	16.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		2,003.00000	2,048,000	22.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		1.00000	1,000	22.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		3,002.00000	3,048,000	26.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	1,000	26.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		4,002.00000	4,048,000	31.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	1,000	31.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	38.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		7,898.00000	7,853,000	38.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	32.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		5,898.00000	5,853,000	32.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		1.00000	1,000	27.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		3,899.00000	3,854,000	27.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		16.00000	17,000	23.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		1,914.00000	1,870,000	23.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		291.00000	318,000	15.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		189.00000	171,000	15.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		1,109.00000	1,154,000	16.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		7.00000	7,000	16.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		2,102.00000	2,148,000	23.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	1,000	23.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		3,102.00000	3,148,000	27.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	1,000	27.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		4,102.00000	4,148,000	31.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	1,000	31.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	37.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,748.00000	7,703,000	37.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	32.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,748.00000	5,703,000	32.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		1.00000	1,000	27.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,749.00000	3,704,000	27.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		19.00000	20,000	23.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,767.00000	1,723,000	23.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		382.00000	413,000	15.40	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		130.00000	116,000	15.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,257.00000	1,302,000	17.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		5.00000	5,000	17.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,252.00000	2,298,000	23.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		0.00000	1,000	23.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,252.00000	3,298,000	27.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	1,000	27.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,252.00000	4,298,000	31.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	1,000	31.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	38.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,248.00000	8,203,000	38.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	33.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,248.00000	6,203,000	33.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		1.00000	1,000	28.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,249.00000	4,204,000	28.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		10.00000	11,000	24.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,258.00000	2,214,000	24.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		155.00000	168,000	16.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		403.00000	371,000	16.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		778.00000	819,000	15.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		26.00000	22,000	15.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,753.00000	1,799,000	21.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		1.00000	2,000	21.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,752.00000	2,798,000	25.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	1,000	25.73	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,752.00000	3,798,000	30.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	1,000	30.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	38.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,198.00000	8,153,000	38.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	33.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,198.00000	6,153,000	33.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		1.00000	1,000	27.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,199.00000	4,154,000	27.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		11.00000	12,000	24.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,209.00000	2,165,000	24.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		169.00000	183,000	15.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		367.00000	336,000	15.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		823.00000	865,000	15.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		21.00000	18,000	15.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,803.00000	1,849,000	21.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		1.00000	2,000	21.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,802.00000	2,848,000	25.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	1,000	25.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,802.00000	3,848,000	30.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	1,000	30.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	38.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,098.00000	8,053,000	38.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	33.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,098.00000	6,053,000	33.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		1.00000	1,000	27.62	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,099.00000	4,054,000	27.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		13.00000	14,000	24.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,111.00000	2,067,000	24.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		201.00000	217,000	15.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		299.00000	270,000	15.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		916.00000	959,000	15.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		14.00000	12,000	15.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,903.00000	1,949,000	22.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		1.00000	2,000	22.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,902.00000	2,948,000	26.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	1,000	26.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,902.00000	3,948,000	31.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	1,000	31.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	38.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,048.00000	8,003,000	38.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	33.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,048.00000	6,003,000	33.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		1.00000	1,000	27.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,049.00000	4,004,000	27.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		14.00000	15,000	24.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,062.00000	2,018,000	24.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		219.00000	237,000	15.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		267.00000	240,000	15.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		963.00000	1,007,000	15.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		11.00000	10,000	15.73	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,953.00000	1,998,000	22.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		1.00000	1,000	22.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,952.00000	2,998,000	26.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	1,000	26.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,952.00000	3,998,000	31.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	1,000	31.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	38.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,298.00000	8,253,000	38.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	33.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,298.00000	6,253,000	33.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		1.00000	1,000	28.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,299.00000	4,254,000	28.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		9.00000	10,000	25.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,307.00000	2,263,000	25.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		142.00000	154,000	16.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		440.00000	407,000	16.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		734.00000	774,000	15.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		32.00000	27,000	15.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,703.00000	1,749,000	20.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		1.00000	2,000	20.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,702.00000	2,748,000	25.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	1,000	25.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,702.00000	3,748,000	30.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	1,000	30.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	38.87	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,148.00000	8,103,000	38.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	33.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,148.00000	6,103,000	33.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		1.00000	1,000	27.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,149.00000	4,104,000	27.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		12.00000	13,000	24.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,160.00000	2,116,000	24.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		184.00000	199,000	15.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		332.00000	302,000	15.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		869.00000	912,000	15.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		17.00000	15,000	15.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,853.00000	1,899,000	22.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		1.00000	2,000	22.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,852.00000	2,898,000	26.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	1,000	26.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,852.00000	3,898,000	30.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	1,000	30.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	38.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,348.00000	8,303,000	38.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	33.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,348.00000	6,303,000	33.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		0.00000	1,000	28.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,348.00000	4,304,000	28.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		8.00000	9,000	25.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,356.00000	2,312,000	25.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		131.00000	142,000	16.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		479.00000	445,000	16.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		690.00000	730,000	15.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		38.00000	33,000	15.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,654.00000	1,699,000	20.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		2.00000	2,000	20.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,652.00000	2,698,000	25.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	25.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,652.00000	3,698,000	29.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	1,000	29.96	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.99280	6.94650		15.73	0.00	0	420.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		346.00000	370,000	15.57	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		306.00000	284,000	15.57	0.00	0	0.00
CRD1 On	06/05/2010	Index Future			134.68100	134.75900			0.00	0	2.00
GOVI On	06/05/2010	GOVI			308.37400	309.36300		6.80	0.00	0	324.00
GOVI On	06/05/2010	GOVI	309.80	Call		36,693.00000	31,817,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		41,063.00000	46,077,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			314.02700	315.03600		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		53,423.00000	48,428,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		59,063.00000	64,158,000	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			363.33000	363.29200			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			7.18000	7.18000			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			7.07800	7.07800			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			7.05000	7.05000			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			7.04200	7.04200			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			7.04200	7.04200			0.00	0	0.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			7.04200	7.13000			0.00	2,500	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			7.08100	7.08100			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.19700	7.19700			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.39200	7.39200			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			7.73500	7.73500			0.00	0	5,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			8.11000	8.11000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F	On 21/12/2011	Jibar Tradeable Future			8.33700	8.33700			0.00	0	5,000.00
JN02	On 06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On 05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000	0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000	0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000	0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000	0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE			7.50000	7.50000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.50	Call		0.00000	0,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.50	Put		0.00000	0,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.75	Call		0.00000	0,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000	0.00	0	0.00
JROD	On	26/02/2010	Rodi			6.98400	7.00200		0.00	0	0.00
JROD	On	31/03/2010	Rodi			7.18400	7.20000		0.00	0	0.00
OTH1	On	06/05/2010	Index Future			298.17700	299.32700		0.00	0	3.00
R155	On	06/05/2010	Bond Future			7.45100	7.44100		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	06/05/2010	Bond Future	7.50	Call		76.00000	63,000		0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Put		0.00000	0,000		0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Call		140.00000	127,000		0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Put		0.00000	0,000		0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Call		12.00000	0,000		0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Put		0.00000	1,000		0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.34800	8.32800		4.50	0.00	0	6,743.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,491.00000	1,425,000	4.50	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		665.00000	695,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.41200	8.39000		4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,520.00000	2,449,000	4.59	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		877.00000	907,000	4.59	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		1,805.00000	1,745,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		1,300.00000	1,341,000	4.50	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		3,340.00000	3,259,000	4.68	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		572.00000	593,000	4.68	0.00	0	500.00
R157	On	05/08/2010	Bond Future	8.25	Put		1,876.00000	1,929,000	4.46	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,229.00000	1,181,000	4.46	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.45100	8.42800		4.75	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,211.00000	2,153,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		1,895.00000	1,938,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,326.00000	2,266,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		1,791.00000	1,832,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,099.00000	2,044,000	5.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/11/2010	Bond Future	8.45	Put		2,002.00000	2,048,000	5.00	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.20100	9.10900		10.00	0.00	0	19,296.00
R186	On	06/05/2010	Bond Future	9.00	Call		1,655.00000	1,303,000	9.90	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		2,667.00000	3,159,000	9.90	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.25300	9.15800		10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,709.00000	3,240,000	10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		2,877.00000	3,267,000	10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,712.00000	1,433,000	10.51	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		5,519.00000	6,099,000	10.51	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		6,575.00000	5,941,000	11.23	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		1,378.00000	1,603,000	11.23	0.00	0	1,300.00
R186	On	04/11/2010	Bond Future			9.28900	9.19100		11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,515.00000	4,049,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		3,986.00000	4,397,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,742.00000	4,261,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		3,768.00000	4,163,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,294.00000	3,843,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		4,213.00000	4,638,000	11.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.37500	8.36500		4.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,100.00000	1,073,000	4.25	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		589.00000	600,000	4.25	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.43500	8.42400		4.50	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,568.00000	2,536,000	4.68	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		512.00000	520,000	4.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future			8.46200	8.45100		4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,490.00000	1,468,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		1,322.00000	1,337,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		1,580.00000	1,557,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		1,240.00000	1,255,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,404.00000	1,382,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		1,407.00000	1,423,000	4.00	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.95500	8.94600		6.50	0.00	0	1,710.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,313.00000	1,280,000	6.50	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		1,034.00000	1,047,000	6.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.02000	9.01000		6.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,508.00000	2,473,000	6.89	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		1,310.00000	1,325,000	6.89	0.00	0	0.00
R203	On	04/11/2010	Bond Future			9.06800	9.05800		7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		2,776.00000	2,744,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		1,842.00000	1,859,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		2,912.00000	2,879,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		1,737.00000	1,753,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		2,644.00000	2,613,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		1,952.00000	1,970,000	7.00	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.97100	8.96200		7.25	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,412.00000	1,376,000	7.25	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.00	Put		1,196.00000	1,211,000	7.25	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.50	Call		3,341.00000	3,293,000	7.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	06/05/2010	Bond Future	9.50	Put		339.00000	342,000	7.56	0.00	0	200.00
R204	On	06/05/2010	Bond Future	8.50	Put		3,051.00000	3,086,000	7.10	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		371.00000	355,000	7.10	0.00	0	200.00
R204	On	05/08/2010	Bond Future			9.03200	9.02200		7.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,702.00000	2,662,000	7.84	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		1,444.00000	1,460,000	7.84	0.00	0	0.00
R204	On	04/11/2010	Bond Future			9.07300	9.06300		7.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,136.00000	3,100,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		2,126.00000	2,144,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,285.00000	3,248,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		2,007.00000	2,024,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		2,991.00000	2,956,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		2,249.00000	2,269,000	8.00	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.41100	8.40200		3.75	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,350.00000	1,326,000	3.82	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		293.00000	296,000	3.82	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.49000	8.47900		3.75	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,933.00000	1,907,000	3.90	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		452.00000	457,000	3.90	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.52300	8.51200		3.75	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,325.00000	1,308,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		1,357.00000	1,370,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,392.00000	1,374,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		1,290.00000	1,301,000	4.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/11/2010	Bond Future	8.45	Call		1,261.00000	1,244,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		1,428.00000	1,441,000	4.00	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.17300	9.11200		8.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		1,809.00000	1,594,000	8.25	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		1,007.00000	1,148,000	8.25	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.23800	9.17500		8.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,114.00000	2,879,000	8.69	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		1,278.00000	1,402,000	8.69	0.00	0	0.00
R207	On	04/11/2010	Bond Future			9.28100	9.21500		8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		2,832.00000	2,636,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		2,635.00000	2,810,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		2,973.00000	2,771,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		2,497.00000	2,665,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		2,695.00000	2,504,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		2,779.00000	2,959,000	9.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.17600	9.12500		9.00	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		1,806.00000	1,620,000	9.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		1,052.00000	1,175,000	9.00	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.23300	9.18100		9.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,249.00000	3,047,000	9.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		1,375.00000	1,482,000	9.45	0.00	0	0.00
R208	On	04/11/2010	Bond Future			9.27500	9.22000		9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		2,928.00000	2,756,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		2,752.00000	2,902,000	10.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R208	On	04/11/2010	Bond Future	9.30	Call		3,075.00000	2,897,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		2,607.00000	2,751,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		2,786.00000	2,619,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		2,904.00000	3,059,000	10.00	0.00	0	0.00
R209	On	06/05/2010	Bond Future			9.17900	9.04700		13.00	0.00	0	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		366.00000	223,000	12.65	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		4,752.00000	5,606,000	12.65	0.00	0	0.00
R209	On	05/08/2010	Bond Future			9.21800	9.08200		13.50	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,626.00000	1,271,000	13.31	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		4,219.00000	4,883,000	13.31	0.00	0	0.00
R209	On	04/11/2010	Bond Future			9.24600	9.10700		14.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,290.00000	2,799,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		4,105.00000	4,650,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,462.00000	2,953,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		3,894.00000	4,422,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		3,124.00000	2,649,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		4,325.00000	4,886,000	15.00	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			304.59400	305.56900			0.00	0	100.00
Total for Derivatives :										34,202,456.40	6,323	873,938.00

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			7.43000	7.42000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.28000	8.25500			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.15000	9.06000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.31000	8.30000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.89000	8.88000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.91000	8.89500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.33000	8.32000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.11000	9.05000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.12000	9.06500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			9.14000	9.01500			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										34,202,456.40	6,323	873,938.00