



Daily MTM Report

Daily summary for: 12/02/2010

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			7.75440	7.74390		17.10	110,368,375.20	14,233	270,289.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	48.32	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		8,756.00000	8,746,000	48.32	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	45.77	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		6,756.00000	6,746,000	45.77	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	48.32	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,506.00000	8,496,000	48.32	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	45.26	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,506.00000	6,496,000	45.26	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		33.00000	31,000	19.41	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		539.00000	527,000	19.41	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		519.00000	526,000	18.83	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		25.00000	22,000	18.83	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,494.00000	1,504,000	22.84	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		0.00000	0,000	22.84	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,494.00000	2,504,000	22.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	22.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,494.00000	3,504,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	48.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,256.00000	8,246,000	48.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		751.00000	761,000	19.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		7.00000	7,000	19.69	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,744.00000	1,754,000	23.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	23.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,744.00000	2,754,000	21.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	21.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,744.00000	3,754,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	48.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,306.00000	8,296,000	48.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	44.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,306.00000	6,296,000	44.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,694.00000	3,704,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	48.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,406.00000	8,396,000	48.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	40.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,406.00000	4,396,000	40.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		609.00000	618,000	19.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		15.00000	14,000	19.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,594.00000	1,604,000	23.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	23.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,594.00000	3,604,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	48.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,706.00000	8,696,000	48.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	45.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,706.00000	6,696,000	45.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	48.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		8,906.00000	8,896,000	48.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	46.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		6,906.00000	6,896,000	46.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		9.00000	8,000	21.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		915.00000	904,000	21.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		2,094.00000	2,104,000	24.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	24.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		3,094.00000	3,104,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	48.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		8,856.00000	8,846,000	48.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	45.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		6,856.00000	6,846,000	45.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	48.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		8,806.00000	8,796,000	48.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	45.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		6,806.00000	6,796,000	45.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	48.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,606.00000	8,596,000	48.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	45.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,606.00000	6,596,000	45.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	48.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,656.00000	8,646,000	48.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	45.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,656.00000	6,646,000	45.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	48.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,556.00000	8,546,000	48.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	45.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,556.00000	6,546,000	45.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,444.00000	1,455,000	22.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		0.00000	1,000	22.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,444.00000	2,454,000	22.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	22.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,444.00000	3,454,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	48.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,456.00000	8,446,000	48.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	45.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,456.00000	6,446,000	45.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	48.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,356.00000	8,346,000	48.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	44.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,356.00000	6,346,000	44.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	41.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		4,856.00000	4,846,000	41.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,644.00000	3,654,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		39.00000	37,000	19.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		495.00000	483,000	19.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		563.00000	572,000	19.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		19.00000	18,000	19.00	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,544.00000	1,554,000	23.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	23.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,544.00000	2,554,000	22.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	22.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,544.00000	3,554,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		24.00000	22,000	19.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		630.00000	618,000	19.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		432.00000	439,000	18.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		38.00000	35,000	18.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,394.00000	1,405,000	22.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		0.00000	1,000	22.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,394.00000	2,404,000	23.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	23.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,394.00000	3,404,000	20.08	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	4.35	Put		0.00000	0,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		1,145.00000	1,155,000	21.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		1.00000	1,000	21.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		2,144.00000	2,154,000	24.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	24.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		3,144.00000	3,154,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		352.00000	356,000	18.14	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		58.00000	52,000	18.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,294.00000	1,305,000	21.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		0.00000	1,000	21.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,294.00000	2,304,000	23.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	23.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,294.00000	3,304,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		20.00000	19,000	20.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		676.00000	665,000	20.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		391.00000	397,000	18.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		47.00000	43,000	18.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,344.00000	2,354,000	23.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	23.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,344.00000	3,354,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,244.00000	1,255,000	21.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		0.00000	1,000	21.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		2,244.00000	2,254,000	23.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	23.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,244.00000	3,254,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	42.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,306.00000	5,296,000	42.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,194.00000	1,205,000	21.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		0.00000	1,000	21.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		2,194.00000	2,204,000	24.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	24.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		3,194.00000	3,204,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	40.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,456.00000	4,446,000	40.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		7.00000	7,000	21.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		963.00000	953,000	21.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		184.00000	184,000	17.28	0.00	0	1,147.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		140.00000	130,000	17.28	0.00	0	562.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		1,045.00000	1,056,000	20.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		1.00000	2,000	20.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		2,044.00000	2,054,000	24.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	24.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		3,044.00000	3,054,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		157.00000	156,000	17.10	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		163.00000	152,000	17.10	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		996.00000	1,006,000	20.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		2.00000	2,000	20.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,994.00000	2,004,000	25.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	25.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,994.00000	3,004,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2.00000	2,000	23.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,308.00000	1,298,000	23.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		703.00000	713,000	19.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		9.00000	9,000	19.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,694.00000	1,704,000	23.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	23.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,694.00000	2,704,000	21.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	21.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		118.00000	116,000	17.57	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		224.00000	212,000	17.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		897.00000	907,000	20.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		3.00000	3,000	20.21	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,894.00000	1,904,000	24.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	24.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,894.00000	2,904,000	20.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	20.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		4.00000	3,000	22.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,160.00000	1,149,000	22.42	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	6.90	Call		848.00000	858,000	20.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		4.00000	4,000	20.04	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,844.00000	1,854,000	24.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	24.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		799.00000	809,000	19.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		5.00000	5,000	19.86	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,794.00000	1,804,000	24.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	24.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,794.00000	2,804,000	21.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	21.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	42.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,356.00000	5,346,000	42.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,356.00000	4,346,000	39.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		656.00000	665,000	19.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		12.00000	11,000	19.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,644.00000	1,654,000	23.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	23.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,644.00000	2,654,000	21.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	21.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	39.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,256.00000	4,246,000	39.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		475.00000	482,000	18.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		31.00000	28,000	18.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	47.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,656.00000	7,646,000	47.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,344.00000	1,355,000	22.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		0.00000	1,000	22.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,844.00000	2,854,000	20.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	20.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,344.00000	4,354,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	48.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		7,906.00000	7,896,000	48.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	41.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		4,906.00000	4,896,000	41.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		1,095.00000	1,105,000	21.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		1.00000	1,000	21.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,594.00000	2,604,000	22.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	22.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		4,094.00000	4,104,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		314.00000	318,000	17.97	0.00	0	8,029.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		70.00000	64,000	17.97	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2.00000	2,000	23.57	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,408.00000	1,398,000	23.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	40.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,506.00000	4,496,000	40.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		278.00000	281,000	17.79	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		84.00000	77,000	17.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		245.00000	246,000	17.62	0.00	0	238.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		101.00000	92,000	17.62	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1.00000	0,000	25.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1,807.00000	1,796,000	25.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1.00000	1,000	24.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,707.00000	1,697,000	24.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		213.00000	214,000	17.45	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		119.00000	110,000	17.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		102.00000	99,000	17.80	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		258.00000	245,000	17.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	40.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,706.00000	4,696,000	40.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		64.00000	61,000	18.49	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		370.00000	357,000	18.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	41.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		4,956.00000	4,946,000	41.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		28.00000	26,000	19.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		584.00000	572,000	19.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	40.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,606.00000	4,596,000	40.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	25.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		1,906.00000	1,896,000	25.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		87.00000	85,000	18.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		293.00000	281,000	18.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	40.77	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	12.40	Put		4,656.00000	4,646,000	40.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		75.00000	72,000	18.26	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		331.00000	318,000	18.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		46.00000	44,000	18.95	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		452.00000	440,000	18.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	41.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,756.00000	4,746,000	41.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	28.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,356.00000	2,346,000	28.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	27.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,256.00000	2,246,000	27.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	27.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,156.00000	2,146,000	27.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		54.00000	52,000	18.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		410.00000	398,000	18.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	42.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,156.00000	5,146,000	42.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	29.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,456.00000	2,446,000	29.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		15.00000	13,000	20.57	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		771.00000	759,000	20.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	41.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,106.00000	5,096,000	41.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		17.00000	16,000	20.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		723.00000	712,000	20.34	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	12.95	Call		0.00000	0,000	42.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,206.00000	5,196,000	42.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		12.00000	11,000	20.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		818.00000	807,000	20.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	42.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,256.00000	5,246,000	42.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	30.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,656.00000	2,646,000	30.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	29.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,556.00000	2,546,000	29.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		10.00000	9,000	21.03	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		866.00000	855,000	21.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	42.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,406.00000	5,396,000	42.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		6.00000	6,000	21.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,012.00000	1,002,000	21.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	43.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		5,906.00000	5,896,000	43.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3.00000	2,000	22.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,259.00000	1,248,000	22.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	42.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,506.00000	5,496,000	42.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	31.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2,806.00000	2,796,000	31.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		5.00000	4,000	22.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,111.00000	1,100,000	22.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	43.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		5,856.00000	5,846,000	43.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	43.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,606.00000	5,596,000	43.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	32.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		2,906.00000	2,896,000	32.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3.00000	3,000	22.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,209.00000	1,199,000	22.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	42.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,456.00000	5,446,000	42.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	31.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,756.00000	2,746,000	31.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		5.00000	5,000	21.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,061.00000	1,051,000	21.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	43.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,756.00000	5,746,000	43.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1.00000	1,000	24.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,557.00000	1,547,000	24.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1.00000	1,000	24.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,657.00000	1,647,000	24.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	44.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,056.00000	6,046,000	44.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	25.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1,856.00000	1,846,000	25.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	44.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,256.00000	6,246,000	44.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	39.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,156.00000	4,146,000	39.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	26.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,056.00000	2,046,000	26.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	45.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,406.00000	6,396,000	45.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	39.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,306.00000	4,296,000	39.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	39.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,206.00000	4,196,000	39.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	44.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,156.00000	6,146,000	44.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	39.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,056.00000	4,046,000	39.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	38.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		3,956.00000	3,946,000	38.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	26.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		1,956.00000	1,946,000	26.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	44.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,206.00000	6,196,000	44.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	39.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,106.00000	4,096,000	39.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	39.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		4,006.00000	3,996,000	39.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	38.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		3,906.00000	3,896,000	38.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	37.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		3,806.00000	3,796,000	37.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	43.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,556.00000	5,546,000	43.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	31.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		2,856.00000	2,846,000	31.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2.00000	2,000	23.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,358.00000	1,348,000	23.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	43.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,656.00000	5,646,000	43.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	33.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,156.00000	3,146,000	33.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	33.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,056.00000	3,046,000	33.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	32.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		2,956.00000	2,946,000	32.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2.00000	1,000	23.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,458.00000	1,447,000	23.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,706.00000	5,696,000	43.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	32.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,006.00000	2,996,000	32.72	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	9.25	Call		1.00000	1,000	24.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,507.00000	1,497,000	24.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	43.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		5,806.00000	5,796,000	43.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	37.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,706.00000	3,696,000	37.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	36.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,606.00000	3,596,000	36.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	35.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,506.00000	3,496,000	35.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	35.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,406.00000	3,396,000	35.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	34.63	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,306.00000	3,296,000	34.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	33.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,206.00000	3,196,000	33.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	33.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,106.00000	3,096,000	33.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1.00000	1,000	24.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,607.00000	1,597,000	24.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	44.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		5,956.00000	5,946,000	44.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	38.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		3,856.00000	3,846,000	38.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	37.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		3,756.00000	3,746,000	37.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	36.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,656.00000	3,646,000	36.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	36.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,556.00000	3,546,000	36.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	35.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,456.00000	3,446,000	35.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	34.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,356.00000	3,346,000	34.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1.00000	1,000	25.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1,757.00000	1,747,000	25.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	41.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		4,806.00000	4,796,000	41.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	30.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,706.00000	2,696,000	30.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	30.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,606.00000	2,596,000	30.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	29.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,506.00000	2,496,000	29.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	28.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,406.00000	2,396,000	28.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	28.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,306.00000	2,296,000	28.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	27.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,206.00000	2,196,000	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
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	26.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,006.00000	1,996,000	26.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	40.51	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,556.00000	4,546,000	40.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	26.98	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,106.00000	2,096,000	26.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		0.00000	0,000	37.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,696.00000	3,686,000	37.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	34.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,256.00000	3,246,000	34.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	48.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		7,856.00000	7,846,000	48.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		4,144.00000	4,154,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	47.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		7,806.00000	7,796,000	47.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		4,194.00000	4,204,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	48.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		7,956.00000	7,946,000	48.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		4,044.00000	4,054,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	48.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,056.00000	8,046,000	48.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		136.00000	135,000	17.34	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	7.80	Put		192.00000	181,000	17.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		946.00000	956,000	20.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		2.00000	2,000	20.38	0.00	0	12,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,944.00000	1,954,000	24.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	24.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,944.00000	2,954,000	20.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	20.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,944.00000	3,954,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	48.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,106.00000	8,096,000	48.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	44.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,106.00000	6,096,000	44.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,894.00000	3,904,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	48.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,156.00000	8,146,000	48.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,844.00000	3,854,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	47.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,706.00000	7,696,000	47.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,294.00000	4,304,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	47.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,756.00000	7,746,000	47.81	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	3.50	Call		4,244.00000	4,254,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	48.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,006.00000	7,996,000	48.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	44.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,006.00000	5,996,000	44.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,994.00000	4,004,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	48.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,206.00000	8,196,000	48.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,794.00000	3,804,000	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	20.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.88920	7.87740		18.30	157,784.00	20	39,657.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		181.00000	178,000	20.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		704.00000	689,000	20.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	34.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,273.00000	8,261,000	34.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	31.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,273.00000	6,261,000	31.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,727.00000	3,739,000	29.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	29.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	34.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,323.00000	8,311,000	34.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	31.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,323.00000	6,311,000	31.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,677.00000	3,689,000	29.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	29.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	34.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,423.00000	8,411,000	34.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	34.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,723.00000	8,711,000	34.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	34.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		8,923.00000	8,911,000	34.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	32.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		6,923.00000	6,911,000	32.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		15.00000	13,000	27.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		2,938.00000	2,924,000	27.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	34.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		8,873.00000	8,861,000	34.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	32.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		6,873.00000	6,861,000	32.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		15.00000	14,000	27.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		2,888.00000	2,875,000	27.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		2,130.00000	2,142,000	22.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		3.00000	3,000	22.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		3,128.00000	3,139,000	28.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	28.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	34.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,823.00000	8,811,000	34.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	32.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		6,823.00000	6,811,000	32.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	34.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,623.00000	8,611,000	34.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	34.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,673.00000	8,661,000	34.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	34.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,573.00000	8,561,000	34.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,573.00000	6,561,000	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		575.00000	580,000	17.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		148.00000	141,000	17.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,439.00000	1,450,000	19.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		12.00000	11,000	19.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,429.00000	2,441,000	24.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		2.00000	2,000	24.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,427.00000	3,439,000	28.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	28.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	34.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,473.00000	8,461,000	34.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	31.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,473.00000	6,461,000	31.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,536.00000	1,548,000	19.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		9.00000	9,000	19.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,529.00000	2,540,000	25.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		2.00000	1,000	25.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,527.00000	3,539,000	28.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	28.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	34.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,373.00000	8,361,000	34.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		718.00000	724,000	17.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		91.00000	85,000	17.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,635.00000	1,646,000	20.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		8.00000	7,000	20.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,627.00000	3,639,000	29.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	29.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	31.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,423.00000	6,411,000	31.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		2.00000	1,000	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		4,925.00000	4,912,000	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		204.00000	201,000	19.87	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		627.00000	612,000	19.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		680.00000	686,000	17.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		103.00000	97,000	17.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,586.00000	1,597,000	19.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		9.00000	8,000	19.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,578.00000	2,590,000	25.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	25.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,577.00000	3,589,000	29.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	29.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		171.00000	168,000	20.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		744.00000	729,000	20.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		122.00000	119,000	21.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		995.00000	980,000	21.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	32.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,723.00000	6,711,000	32.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	31.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,673.00000	6,661,000	31.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		7.00000	6,000	28.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,680.00000	3,667,000	28.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	31.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,623.00000	6,611,000	31.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		129.00000	126,000	21.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		952.00000	937,000	21.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,196.00000	1,208,000	17.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		19.00000	19,000	17.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,180.00000	2,191,000	23.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		3.00000	2,000	23.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,178.00000	3,189,000	28.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		1.00000	0,000	28.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		161.00000	158,000	20.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		784.00000	769,000	20.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		543.00000	547,000	17.73	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		166.00000	158,000	17.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,379.00000	2,391,000	24.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		2.00000	2,000	24.39	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	4.50	Call		3,378.00000	3,389,000	28.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	28.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		1.00000	1,000	30.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,174.00000	5,162,000	30.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		4.00000	3,000	29.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,177.00000	4,164,000	29.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		11.00000	10,000	27.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,184.00000	3,171,000	27.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		152.00000	149,000	20.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		825.00000	810,000	20.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		511.00000	515,000	17.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		184.00000	176,000	17.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,341.00000	1,353,000	18.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		14.00000	14,000	18.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,329.00000	2,341,000	24.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		2.00000	2,000	24.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,328.00000	3,339,000	28.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,000	28.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		1.00000	1,000	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,224.00000	5,212,000	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		4.00000	3,000	29.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,227.00000	4,214,000	29.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		11.00000	9,000	27.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,234.00000	3,220,000	27.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		144.00000	141,000	21.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		867.00000	852,000	21.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,293.00000	1,304,000	18.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		16.00000	15,000	18.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,279.00000	2,291,000	23.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		2.00000	2,000	23.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,278.00000	3,289,000	28.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,000	28.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		1.00000	1,000	30.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,274.00000	5,262,000	30.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		10.00000	9,000	28.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,283.00000	3,270,000	28.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		136.00000	133,000	21.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		909.00000	894,000	21.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,244.00000	1,256,000	18.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		17.00000	17,000	18.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,230.00000	2,241,000	23.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		3.00000	2,000	23.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,228.00000	3,239,000	28.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	0,000	28.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		1.00000	1,000	30.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,424.00000	5,412,000	30.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		3.00000	2,000	29.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,426.00000	4,413,000	29.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		9.00000	8,000	28.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,432.00000	3,419,000	28.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		115.00000	112,000	21.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,038.00000	1,023,000	21.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		373.00000	375,000	18.16	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		296.00000	286,000	18.16	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		1,101.00000	1,112,000	17.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		24.00000	23,000	17.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		2,080.00000	2,092,000	22.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		3.00000	3,000	22.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		3,078.00000	3,090,000	28.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		1.00000	1,000	28.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		349.00000	351,000	18.23	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		322.00000	312,000	18.23	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		1,053.00000	1,064,000	17.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		26.00000	25,000	17.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		2,031.00000	2,042,000	22.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		4.00000	3,000	22.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		3,028.00000	3,040,000	28.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	28.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		1.00000	1,000	30.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,524.00000	5,512,000	30.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		8.00000	7,000	28.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,531.00000	3,518,000	28.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		104.00000	101,000	22.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,127.00000	1,112,000	22.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		329.00000	328,000	18.30	0.00	0	55.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		352.00000	339,000	18.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		1,008.00000	1,017,000	16.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		31.00000	28,000	16.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,981.00000	1,993,000	22.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		4.00000	4,000	22.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,978.00000	2,990,000	27.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	27.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		1.00000	1,000	30.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,624.00000	5,612,000	30.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		7.00000	6,000	28.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,630.00000	3,617,000	28.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		1.00000	0,000	30.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,824.00000	5,811,000	30.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		2.00000	1,000	29.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,825.00000	4,812,000	29.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		6.00000	5,000	28.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,829.00000	3,816,000	28.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		16.00000	15,000	27.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,839.00000	2,826,000	27.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		1.00000	0,000	30.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,774.00000	5,761,000	30.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		2.00000	2,000	29.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,775.00000	4,763,000	29.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		6.00000	5,000	28.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,779.00000	3,766,000	28.79	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	7.15	Call		796.00000	803,000	17.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		69.00000	64,000	17.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,733.00000	1,745,000	20.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		6.00000	6,000	20.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,728.00000	2,740,000	26.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	26.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		1.00000	1,000	30.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,724.00000	5,712,000	30.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		6.00000	5,000	28.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,729.00000	3,716,000	28.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		18.00000	17,000	27.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,741.00000	2,728,000	27.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		84.00000	82,000	23.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,307.00000	1,293,000	23.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		259.00000	256,000	19.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		482.00000	467,000	19.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		837.00000	844,000	17.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		60.00000	55,000	17.16	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,783.00000	1,794,000	20.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		6.00000	5,000	20.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,778.00000	2,790,000	26.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	26.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		1.00000	1,000	30.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,574.00000	5,562,000	30.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		7.00000	6,000	28.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,580.00000	3,567,000	28.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		310.00000	308,000	18.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		383.00000	369,000	18.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		964.00000	973,000	16.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		37.00000	34,000	16.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,931.00000	1,943,000	21.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		4.00000	4,000	21.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,928.00000	2,940,000	27.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		1.00000	1,000	27.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		1.00000	1,000	30.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,474.00000	5,462,000	30.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		3.00000	2,000	29.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,476.00000	4,463,000	29.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		8.00000	7,000	28.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,481.00000	3,468,000	28.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		98.00000	95,000	22.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,171.00000	1,156,000	22.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		109.00000	106,000	22.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,082.00000	1,067,000	22.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		1.00000	1,000	30.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,124.00000	5,112,000	30.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		4.00000	3,000	29.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,127.00000	4,114,000	29.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		93.00000	90,000	22.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,216.00000	1,201,000	22.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		921.00000	929,000	17.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		44.00000	40,000	17.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,882.00000	1,893,000	21.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		5.00000	4,000	21.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		1.00000	1,000	30.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,324.00000	5,312,000	30.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		9.00000	8,000	28.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,332.00000	3,319,000	28.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		76.00000	74,000	23.41	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,399.00000	1,385,000	23.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		756.00000	763,000	17.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		79.00000	74,000	17.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,684.00000	1,696,000	20.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		7.00000	7,000	20.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,678.00000	2,690,000	26.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	26.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		5.00000	4,000	29.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		3,978.00000	3,965,000	29.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		73.00000	70,000	23.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,446.00000	1,431,000	23.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		89.00000	86,000	22.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,262.00000	1,247,000	22.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		644.00000	649,000	17.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		117.00000	110,000	17.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	33.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,623.00000	7,611,000	33.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	30.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,123.00000	6,111,000	30.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		2.00000	2,000	29.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,625.00000	4,613,000	29.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		12.00000	11,000	27.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,135.00000	3,122,000	27.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,390.00000	1,401,000	18.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		13.00000	12,000	18.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,878.00000	2,890,000	27.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		1.00000	1,000	27.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,377.00000	4,389,000	29.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	29.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	34.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		7,873.00000	7,861,000	34.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	31.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,373.00000	6,361,000	31.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		9.00000	8,000	28.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,382.00000	3,369,000	28.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		216.00000	214,000	19.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		589.00000	575,000	19.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,148.00000	1,160,000	17.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		21.00000	21,000	17.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,628.00000	2,640,000	25.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	25.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		4,127.00000	4,139,000	29.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	29.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		69.00000	67,000	23.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,492.00000	1,478,000	23.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		481.00000	484,000	17.87	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		204.00000	195,000	17.87	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		3.00000	3,000	29.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,376.00000	4,364,000	29.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		5.00000	4,000	29.16	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,028.00000	4,015,000	29.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		80.00000	77,000	23.22	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,353.00000	1,338,000	23.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		66.00000	64,000	24.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,539.00000	1,525,000	24.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		452.00000	455,000	17.94	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		225.00000	216,000	17.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		3.00000	3,000	29.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,326.00000	4,314,000	29.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		53.00000	50,000	24.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,776.00000	1,761,000	24.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		58.00000	55,000	24.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,681.00000	1,666,000	24.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		425.00000	427,000	18.01	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		248.00000	238,000	18.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		50.00000	48,000	25.18	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	9.65	Put		1,823.00000	1,809,000	25.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		55.00000	53,000	24.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,728.00000	1,714,000	24.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		60.00000	58,000	24.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,633.00000	1,619,000	24.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		398.00000	400,000	18.09	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		271.00000	261,000	18.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		2.00000	2,000	29.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,675.00000	4,663,000	29.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		244.00000	241,000	19.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		517.00000	502,000	19.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		2.00000	1,000	29.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		4,875.00000	4,862,000	29.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		17.00000	16,000	27.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,790.00000	2,777,000	27.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		19.00000	18,000	27.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,692.00000	2,679,000	27.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		21.00000	20,000	26.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,594.00000	2,581,000	26.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		192.00000	189,000	20.07	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		665.00000	650,000	20.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		2.00000	2,000	29.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,725.00000	4,713,000	29.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		20.00000	19,000	27.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,643.00000	2,630,000	27.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		23.00000	21,000	26.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,546.00000	2,532,000	26.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		229.00000	227,000	19.48	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		552.00000	538,000	19.48	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		2.00000	2,000	29.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,575.00000	4,563,000	29.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		24.00000	23,000	26.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,497.00000	2,484,000	26.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		27.00000	26,000	26.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,400.00000	2,387,000	26.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		30.00000	29,000	26.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,303.00000	2,290,000	26.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		34.00000	33,000	26.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,207.00000	2,194,000	26.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		38.00000	37,000	26.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,111.00000	2,098,000	26.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		43.00000	41,000	25.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,016.00000	2,002,000	25.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		46.00000	44,000	25.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		1,919.00000	1,905,000	25.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		275.00000	273,000	18.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		448.00000	434,000	18.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		3.00000	3,000	29.37	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,276.00000	4,264,000	29.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		63.00000	61,000	24.20	0.00	0	26,596.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,586.00000	1,572,000	24.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		2.00000	2,000	29.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,525.00000	4,513,000	29.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		25.00000	24,000	26.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,448.00000	2,435,000	26.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		28.00000	27,000	26.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,351.00000	2,338,000	26.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		32.00000	31,000	26.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,255.00000	2,242,000	26.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		40.00000	39,000	26.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,063.00000	2,050,000	26.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		44.00000	42,000	25.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		1,967.00000	1,953,000	25.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		48.00000	46,000	25.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1,871.00000	1,857,000	25.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		292.00000	290,000	18.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		415.00000	401,000	18.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		36.00000	35,000	26.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,159.00000	2,146,000	26.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	34.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,823.00000	7,811,000	34.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,177.00000	4,189,000	29.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	29.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	30.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		5,873.00000	5,861,000	30.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		5.00000	5,000	28.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		3,878.00000	3,866,000	28.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	34.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		7,923.00000	7,911,000	34.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	30.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		5,923.00000	5,911,000	30.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		5.00000	4,000	29.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		3,928.00000	3,915,000	29.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		4,077.00000	4,089,000	29.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	29.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	34.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,073.00000	8,061,000	34.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	30.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,073.00000	6,061,000	30.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		4.00000	4,000	29.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,077.00000	4,065,000	29.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,927.00000	3,939,000	29.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	29.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	34.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		7,973.00000	7,961,000	34.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	30.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		5,973.00000	5,961,000	30.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		4,027.00000	4,039,000	29.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	34.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,623.00000	9,611,000	34.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	34.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,023.00000	8,011,000	34.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	30.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,023.00000	6,011,000	30.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,977.00000	3,989,000	29.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	34.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,123.00000	8,111,000	34.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,877.00000	3,889,000	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	34.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,173.00000	8,161,000	34.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	31.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,173.00000	6,161,000	31.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		878.00000	886,000	17.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		51.00000	47,000	17.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,832.00000	1,844,000	21.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		5.00000	5,000	21.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,828.00000	2,840,000	27.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	27.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,827.00000	3,839,000	29.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	29.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	33.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,723.00000	7,711,000	33.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,277.00000	4,289,000	29.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	29.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	34.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,773.00000	7,761,000	34.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,227.00000	4,239,000	29.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	29.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	34.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,223.00000	8,211,000	34.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	31.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,223.00000	6,211,000	31.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,777.00000	3,789,000	29.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	29.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		609.00000	614,000	17.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		132.00000	125,000	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			8.02340	8.01180		18.56	0.00	0	6,833.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	30.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,839.00000	7,828,000	30.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		12.00000	11,000	31.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		5,850.00000	5,838,000	31.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		38.00000	36,000	29.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		3,876.00000	3,863,000	29.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		118.00000	114,000	24.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		1,956.00000	1,941,000	24.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,220.00000	1,229,000	17.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		58.00000	56,000	17.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,170.00000	2,181,000	20.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		8.00000	8,000	20.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,164.00000	3,175,000	25.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		2.00000	2,000	25.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,162.00000	4,174,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		1.00000	1,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,789.00000	7,778,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		12.00000	11,000	31.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,800.00000	5,788,000	31.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		38.00000	37,000	29.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,826.00000	3,814,000	29.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		121.00000	118,000	24.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		1,909.00000	1,895,000	24.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		561.00000	560,000	18.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		349.00000	337,000	18.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,265.00000	1,274,000	17.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		53.00000	51,000	17.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,219.00000	2,231,000	20.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		7.00000	8,000	20.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,213.00000	3,225,000	25.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		1.00000	2,000	25.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,212.00000	4,224,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	1,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		536.00000	535,000	18.32	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		374.00000	362,000	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	30.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		7,889.00000	7,878,000	30.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		12.00000	11,000	31.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		5,900.00000	5,888,000	31.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		37.00000	35,000	29.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		3,925.00000	3,912,000	29.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		114.00000	111,000	24.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,002.00000	1,988,000	24.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		512.00000	510,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		400.00000	387,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,176.00000	1,184,000	17.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		64.00000	61,000	17.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		2,120.00000	2,132,000	19.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		8.00000	9,000	19.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		3,114.00000	3,125,000	25.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		2.00000	2,000	25.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		4,112.00000	4,124,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	30.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		7,939.00000	7,928,000	30.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		11.00000	11,000	32.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		5,949.00000	5,938,000	32.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		36.00000	34,000	29.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		3,974.00000	3,961,000	29.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		111.00000	108,000	24.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,049.00000	2,035,000	24.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		489.00000	487,000	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		427.00000	414,000	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,132.00000	1,140,000	17.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		70.00000	67,000	17.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		2,071.00000	2,082,000	19.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		9.00000	9,000	19.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		3,064.00000	3,075,000	24.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		2.00000	2,000	24.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		4,062.00000	4,074,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	30.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,039.00000	8,028,000	30.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		10.00000	10,000	32.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,048.00000	6,037,000	32.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		34.00000	32,000	29.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,072.00000	4,059,000	29.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		104.00000	101,000	25.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,142.00000	2,128,000	25.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		448.00000	445,000	18.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		486.00000	472,000	18.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		1,049.00000	1,056,000	17.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		87.00000	83,000	17.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,973.00000	1,984,000	19.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		11.00000	11,000	19.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,964.00000	2,976,000	24.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		2.00000	3,000	24.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,962.00000	3,974,000	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	30.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,089.00000	8,078,000	30.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		10.00000	9,000	31.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,098.00000	6,086,000	31.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		33.00000	31,000	29.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,121.00000	4,108,000	29.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		101.00000	98,000	25.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,189.00000	2,175,000	25.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		429.00000	426,000	18.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		517.00000	503,000	18.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		1,010.00000	1,016,000	17.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		98.00000	93,000	17.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,924.00000	1,935,000	19.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		12.00000	12,000	19.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,914.00000	2,926,000	23.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		2.00000	3,000	23.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,912.00000	3,924,000	29.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	29.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	30.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,139.00000	8,128,000	30.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		9.00000	9,000	31.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,147.00000	6,136,000	31.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		32.00000	30,000	29.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,170.00000	4,157,000	29.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		97.00000	94,000	25.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,235.00000	2,221,000	25.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		411.00000	408,000	19.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		549.00000	535,000	19.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		971.00000	978,000	17.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		109.00000	105,000	17.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,875.00000	1,887,000	19.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		13.00000	14,000	19.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,865.00000	2,876,000	23.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		3.00000	3,000	23.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,862.00000	3,874,000	29.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	29.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	30.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,289.00000	8,278,000	30.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		8.00000	7,000	31.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,296.00000	6,284,000	31.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		29.00000	28,000	30.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,317.00000	4,305,000	30.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		88.00000	85,000	25.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,376.00000	2,362,000	25.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		862.00000	867,000	17.44	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	13/09/2010	Foreign Exchange Future	7.30	Put		150.00000	144,000	17.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,731.00000	1,742,000	18.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		19.00000	19,000	18.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,715.00000	2,727,000	22.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		3.00000	4,000	22.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,713.00000	3,724,000	28.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		1.00000	1,000	28.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	30.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,239.00000	8,228,000	30.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		8.00000	8,000	31.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,246.00000	6,235,000	31.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		30.00000	29,000	29.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,268.00000	4,256,000	29.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		91.00000	88,000	25.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,329.00000	2,315,000	25.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		378.00000	375,000	19.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		616.00000	602,000	19.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		897.00000	903,000	17.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		135.00000	130,000	17.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,779.00000	1,790,000	18.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		17.00000	17,000	18.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,765.00000	2,777,000	23.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		3.00000	4,000	23.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,763.00000	3,774,000	28.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		1.00000	1,000	28.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	30.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,389.00000	8,378,000	30.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		7.00000	7,000	31.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,395.00000	6,384,000	31.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		27.00000	26,000	30.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,415.00000	4,403,000	30.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		83.00000	80,000	25.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,471.00000	2,457,000	25.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		334.00000	330,000	19.84	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		722.00000	707,000	19.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		794.00000	798,000	17.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		182.00000	175,000	17.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,636.00000	1,646,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		24.00000	23,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,616.00000	2,627,000	22.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		4.00000	4,000	22.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,613.00000	3,624,000	27.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		1.00000	1,000	27.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		363.00000	359,000	19.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		651.00000	636,000	19.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		2.00000	1,000	30.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,690.00000	7,678,000	30.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		13.00000	12,000	31.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,701.00000	5,689,000	31.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		40.00000	39,000	28.96	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	13/09/2010	Foreign Exchange Future	11.70	Put		3,728.00000	3,716,000	28.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		129.00000	125,000	23.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,817.00000	1,802,000	23.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		613.00000	614,000	18.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		301.00000	291,000	18.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,356.00000	1,365,000	17.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		44.00000	42,000	17.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,318.00000	2,330,000	20.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		6.00000	7,000	20.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,313.00000	3,325,000	26.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		1.00000	2,000	26.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,312.00000	4,324,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	1,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		2.00000	1,000	30.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,740.00000	7,728,000	30.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		12.00000	12,000	31.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,750.00000	5,739,000	31.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		39.00000	38,000	29.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,777.00000	3,765,000	29.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		125.00000	122,000	24.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		1,863.00000	1,849,000	24.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		587.00000	586,000	18.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		325.00000	313,000	18.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,310.00000	1,319,000	17.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		48.00000	46,000	17.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,269.00000	2,280,000	20.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		7.00000	7,000	20.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,263.00000	3,275,000	25.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		1.00000	2,000	25.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,262.00000	4,274,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	1,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	30.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		7,989.00000	7,978,000	30.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		11.00000	10,000	32.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		5,999.00000	5,987,000	32.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		35.00000	34,000	29.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,023.00000	4,011,000	29.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		108.00000	105,000	24.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,096.00000	2,082,000	24.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		467.00000	465,000	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		455.00000	442,000	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		1,089.00000	1,096,000	16.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		77.00000	73,000	16.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		2,021.00000	2,033,000	19.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		9.00000	10,000	19.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		3,014.00000	3,026,000	24.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		2.00000	3,000	24.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		4,012.00000	4,024,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	30.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,189.00000	8,178,000	30.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		9.00000	8,000	31.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,197.00000	6,185,000	31.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		31.00000	29,000	29.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,219.00000	4,206,000	29.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		94.00000	91,000	25.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,282.00000	2,268,000	25.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		394.00000	391,000	19.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		582.00000	568,000	19.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		934.00000	940,000	17.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		122.00000	117,000	17.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,827.00000	1,838,000	18.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		15.00000	15,000	18.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,815.00000	2,826,000	23.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		3.00000	3,000	23.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,812.00000	3,824,000	28.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	28.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	30.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,339.00000	8,328,000	30.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		8.00000	7,000	31.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,346.00000	6,334,000	31.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		28.00000	27,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,366.00000	4,354,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		86.00000	83,000	25.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,424.00000	2,410,000	25.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		348.00000	344,000	19.68	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		686.00000	671,000	19.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		827.00000	832,000	17.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		165.00000	159,000	17.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,683.00000	1,694,000	18.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		21.00000	21,000	18.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,666.00000	2,677,000	22.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		4.00000	4,000	22.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,663.00000	3,674,000	28.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		1.00000	1,000	28.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		168.00000	164,000	22.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,456.00000	1,441,000	22.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		187.00000	183,000	22.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,325.00000	1,310,000	22.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		834.00000	819,000	20.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		296.00000	292,000	20.31	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		950.00000	935,000	20.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		262.00000	258,000	20.79	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		194.00000	190,000	22.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,282.00000	1,267,000	22.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		209.00000	204,000	21.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,197.00000	1,181,000	21.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			8.15620	8.14500		18.84	0.00	0	493.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		17.00000	16,000	33.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,822.00000	7,810,000	33.31	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	13/12/2010	Foreign Exchange Future	13.95	Call		37.00000	36,000	31.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,842.00000	5,830,000	31.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		78.00000	76,000	28.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		3,883.00000	3,870,000	28.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		192.00000	188,000	23.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		1,997.00000	1,982,000	23.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		650.00000	651,000	18.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		455.00000	445,000	18.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,292.00000	1,300,000	17.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		97.00000	94,000	17.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,210.00000	2,221,000	18.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		15.00000	15,000	18.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,200.00000	3,211,000	23.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		5.00000	5,000	23.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,196.00000	4,207,000	27.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	1,000	27.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		431.00000	428,000	19.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		836.00000	822,000	19.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		17.00000	16,000	33.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		7,872.00000	7,860,000	33.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		36.00000	35,000	31.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		5,891.00000	5,879,000	31.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		77.00000	75,000	28.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		3,932.00000	3,919,000	28.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		187.00000	184,000	23.84	0.00	0	300.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,042.00000	2,028,000	23.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,251.00000	1,259,000	17.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		106.00000	103,000	17.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,161.00000	2,171,000	18.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		16.00000	15,000	18.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,150.00000	3,161,000	23.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		5.00000	5,000	23.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		4,146.00000	4,157,000	27.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	1,000	27.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		17.00000	16,000	33.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		7,922.00000	7,910,000	33.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		36.00000	34,000	31.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		5,941.00000	5,928,000	31.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		75.00000	73,000	28.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		3,980.00000	3,967,000	28.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		183.00000	179,000	23.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,088.00000	2,073,000	23.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		605.00000	605,000	18.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		510.00000	499,000	18.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,210.00000	1,218,000	17.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		115.00000	112,000	17.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		2,112.00000	2,122,000	18.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		17.00000	16,000	18.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		3,100.00000	3,112,000	23.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		5.00000	6,000	23.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		4,096.00000	4,107,000	27.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	1,000	27.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		16.00000	16,000	33.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		7,971.00000	7,960,000	33.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		35.00000	34,000	31.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		5,990.00000	5,978,000	31.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		74.00000	72,000	28.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,029.00000	4,016,000	28.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		178.00000	175,000	24.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,133.00000	2,119,000	24.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		583.00000	583,000	18.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		538.00000	527,000	18.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,170.00000	1,177,000	17.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		125.00000	121,000	17.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		2,062.00000	2,073,000	17.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		17.00000	17,000	17.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		3,051.00000	3,062,000	23.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		6.00000	6,000	23.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		4,046.00000	4,057,000	27.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	1,000	27.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		627.00000	627,000	18.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		482.00000	471,000	18.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		16.00000	15,000	33.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,021.00000	8,009,000	33.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		34.00000	33,000	31.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,039.00000	6,027,000	31.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		73.00000	71,000	28.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,078.00000	4,065,000	28.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		174.00000	171,000	24.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,179.00000	2,165,000	24.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		563.00000	562,000	18.84	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		568.00000	556,000	18.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,130.00000	1,138,000	17.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		135.00000	132,000	17.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		2,013.00000	2,024,000	17.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		18.00000	18,000	17.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		3,001.00000	3,013,000	22.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		6.00000	7,000	22.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,996.00000	4,008,000	27.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	2,000	27.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		16.00000	15,000	33.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,071.00000	8,059,000	33.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		34.00000	33,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,089.00000	6,077,000	31.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		71.00000	69,000	28.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,126.00000	4,113,000	28.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		170.00000	166,000	24.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,225.00000	2,210,000	24.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		544.00000	543,000	18.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		599.00000	587,000	18.98	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	13/12/2010	Foreign Exchange Future	7.20	Call		1,094.00000	1,101,000	17.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		149.00000	145,000	17.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,966.00000	1,976,000	17.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		21.00000	20,000	17.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,952.00000	2,963,000	22.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		7.00000	7,000	22.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,946.00000	3,958,000	26.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	2,000	26.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		15.00000	15,000	33.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,120.00000	8,109,000	33.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		33.00000	32,000	31.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,138.00000	6,126,000	31.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		70.00000	68,000	28.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,175.00000	4,162,000	28.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		165.00000	162,000	24.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,270.00000	2,256,000	24.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		526.00000	524,000	19.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		631.00000	618,000	19.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		1,058.00000	1,065,000	17.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		163.00000	159,000	17.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,918.00000	1,929,000	17.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		23.00000	23,000	17.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,902.00000	2,913,000	22.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		7.00000	7,000	22.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,897.00000	3,908,000	26.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		2.00000	2,000	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		14.00000	13,000	33.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,319.00000	8,307,000	33.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		30.00000	29,000	31.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,335.00000	6,323,000	31.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		64.00000	62,000	29.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,369.00000	4,356,000	29.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		149.00000	146,000	24.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,454.00000	2,440,000	24.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		460.00000	458,000	19.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		765.00000	752,000	19.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		924.00000	930,000	17.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		229.00000	224,000	17.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,732.00000	1,742,000	17.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		37.00000	36,000	17.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,704.00000	2,715,000	21.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		9.00000	9,000	21.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,697.00000	3,708,000	25.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		2.00000	2,000	25.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		14.00000	13,000	33.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,269.00000	8,257,000	33.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		31.00000	30,000	31.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,286.00000	6,274,000	31.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		65.00000	63,000	28.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,320.00000	4,307,000	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	13/12/2010	Foreign Exchange Future	10.40	Call		153.00000	150,000	24.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,408.00000	2,394,000	24.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		475.00000	474,000	19.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		730.00000	718,000	19.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		957.00000	962,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		212.00000	206,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,778.00000	1,788,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		33.00000	32,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,753.00000	2,765,000	21.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		8.00000	9,000	21.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,747.00000	3,758,000	26.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		2.00000	2,000	26.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		417.00000	414,000	20.06	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		872.00000	858,000	20.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		13.00000	13,000	33.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,368.00000	8,357,000	33.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		30.00000	29,000	31.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,385.00000	6,373,000	31.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		63.00000	61,000	29.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,418.00000	4,405,000	29.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		145.00000	142,000	25.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,500.00000	2,486,000	25.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		445.00000	443,000	19.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		800.00000	787,000	19.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		893.00000	898,000	17.68	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	13/12/2010	Foreign Exchange Future	7.50	Put		248.00000	242,000	17.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,686.00000	1,696,000	17.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		41.00000	40,000	17.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,654.00000	2,665,000	20.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		9.00000	9,000	20.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,647.00000	3,659,000	25.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		2.00000	3,000	25.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		508.00000	507,000	19.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		663.00000	651,000	19.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		18.00000	17,000	33.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,723.00000	7,711,000	33.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		38.00000	37,000	31.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,743.00000	5,731,000	31.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		81.00000	79,000	27.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,786.00000	3,773,000	27.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		202.00000	198,000	23.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		1,907.00000	1,892,000	23.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		698.00000	700,000	18.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		403.00000	394,000	18.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,376.00000	1,385,000	17.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		81.00000	79,000	17.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,308.00000	2,319,000	19.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		13.00000	13,000	19.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,299.00000	3,310,000	24.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		4.00000	4,000	24.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,295.00000	4,307,000	27.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	27.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		17.00000	17,000	33.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,772.00000	7,761,000	33.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		37.00000	36,000	31.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,792.00000	5,780,000	31.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		80.00000	77,000	28.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,835.00000	3,821,000	28.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		197.00000	193,000	23.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		1,952.00000	1,937,000	23.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		674.00000	675,000	18.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		429.00000	419,000	18.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,334.00000	1,342,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		89.00000	86,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,259.00000	2,270,000	18.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		14.00000	14,000	18.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,249.00000	3,261,000	23.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		4.00000	5,000	23.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,246.00000	4,257,000	27.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	1,000	27.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		15.00000	14,000	33.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,170.00000	8,158,000	33.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		32.00000	31,000	31.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,187.00000	6,175,000	31.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		68.00000	66,000	28.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,223.00000	4,210,000	28.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		161.00000	158,000	24.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,316.00000	2,302,000	24.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		1,023.00000	1,030,000	17.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		178.00000	174,000	17.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,871.00000	1,881,000	17.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		26.00000	25,000	17.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,852.00000	2,864,000	22.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		7.00000	8,000	22.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,847.00000	3,858,000	26.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		2.00000	2,000	26.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		14.00000	14,000	33.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,219.00000	8,208,000	33.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		32.00000	31,000	31.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,237.00000	6,225,000	31.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		67.00000	65,000	28.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,272.00000	4,259,000	28.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		157.00000	154,000	24.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,362.00000	2,348,000	24.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		492.00000	490,000	19.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		697.00000	684,000	19.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		990.00000	996,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		195.00000	190,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,824.00000	1,835,000	17.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		29.00000	29,000	17.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,803.00000	2,814,000	21.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		8.00000	8,000	21.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,797.00000	3,808,000	26.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		2.00000	2,000	26.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		24.00000	23,000	32.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		6,929.00000	6,917,000	32.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		50.00000	49,000	29.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		4,955.00000	4,943,000	29.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		112.00000	109,000	26.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,017.00000	3,003,000	26.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		314.00000	311,000	21.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,219.00000	1,205,000	21.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		5,095.00000	5,106,000	27.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	27.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,260.00000	1,246,000	21.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		305.00000	302,000	21.41	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		242.00000	239,000	22.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,597.00000	1,583,000	22.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		287.00000	284,000	21.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,342.00000	1,328,000	21.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.12120	12.07870		13.64	0.00	0	11,901.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,921.00000	9,879,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	40.06	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	20.00	Put		7,921.00000	7,879,000	40.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	37.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,921.00000	5,879,000	37.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	29.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,921.00000	3,879,000	29.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		2.00000	2,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,923.00000	1,881,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		21.00000	22,000	16.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		942.00000	901,000	16.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		238.00000	261,000	13.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		159.00000	140,000	13.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,084.00000	1,126,000	16.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		5.00000	5,000	16.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,079.00000	2,122,000	22.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		0.00000	1,000	22.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		10,071.00000	10,029,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		8,071.00000	8,029,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	37.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		6,071.00000	6,029,000	37.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	29.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,071.00000	4,029,000	29.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		2.00000	2,000	21.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,073.00000	2,031,000	21.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		15.00000	15,000	17.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,086.00000	1,044,000	17.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		168.00000	181,000	13.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		239.00000	210,000	13.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		938.00000	979,000	16.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		9.00000	8,000	16.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,929.00000	1,972,000	22.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		0.00000	1,000	22.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		10,021.00000	9,979,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	40.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		8,021.00000	7,979,000	40.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	37.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,021.00000	5,979,000	37.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	29.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,021.00000	3,979,000	29.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		2.00000	2,000	21.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,023.00000	1,981,000	21.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		17.00000	17,000	17.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,038.00000	996,000	17.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		188.00000	203,000	13.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		209.00000	182,000	13.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		986.00000	1,028,000	16.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		7.00000	7,000	16.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,979.00000	2,022,000	22.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		0.00000	1,000	22.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,929.00000	2,971,000	24.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	24.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,421.00000	9,379,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	39.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,421.00000	7,379,000	39.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		9,271.00000	9,229,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	39.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		7,271.00000	7,229,000	39.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	34.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,271.00000	5,229,000	34.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	26.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,271.00000	3,229,000	26.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		9.00000	9,000	18.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,280.00000	1,238,000	18.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		105.00000	113,000	14.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		376.00000	342,000	14.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		748.00000	788,000	15.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		19.00000	17,000	15.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,730.00000	1,772,000	20.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		1.00000	1,000	20.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		2,729.00000	2,771,000	24.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		0.00000	0,000	24.31	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	21.20	Call		0.00000	0,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		9,121.00000	9,079,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,121.00000	7,079,000	38.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	33.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,121.00000	5,079,000	33.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	25.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,121.00000	3,079,000	25.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		13.00000	13,000	17.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,134.00000	1,092,000	17.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		149.00000	161,000	14.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		270.00000	240,000	14.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		890.00000	931,000	15.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		11.00000	10,000	15.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,879.00000	1,922,000	21.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		0.00000	1,000	21.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,879.00000	2,921,000	24.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	24.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		9,171.00000	9,129,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	39.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,171.00000	7,129,000	39.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,171.00000	5,129,000	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	25.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		3,171.00000	3,129,000	25.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		12.00000	12,000	17.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,183.00000	1,141,000	17.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		133.00000	143,000	14.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		304.00000	272,000	14.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		842.00000	883,000	15.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		13.00000	12,000	15.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,830.00000	1,872,000	21.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		1.00000	1,000	21.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,829.00000	2,871,000	24.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	24.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		9,321.00000	9,279,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	39.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,321.00000	7,279,000	39.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	34.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,321.00000	5,279,000	34.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	26.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,321.00000	3,279,000	26.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		8.00000	8,000	18.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,329.00000	1,287,000	18.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		93.00000	100,000	14.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		414.00000	379,000	14.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		703.00000	742,000	15.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		24.00000	21,000	15.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,680.00000	1,722,000	20.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		1.00000	1,000	20.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,679.00000	2,721,000	24.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		0.00000	0,000	24.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,571.00000	9,529,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	39.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,571.00000	7,529,000	39.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,721.00000	9,679,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,721.00000	7,679,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,971.00000	9,929,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	40.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,971.00000	7,929,000	40.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	37.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,971.00000	5,929,000	37.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	29.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,971.00000	3,929,000	29.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		19.00000	19,000	17.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		990.00000	948,000	17.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		210.00000	231,000	13.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		181.00000	160,000	13.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,035.00000	1,077,000	16.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		6.00000	6,000	16.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,029.00000	2,072,000	22.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		0.00000	1,000	22.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,871.00000	9,829,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	39.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,871.00000	7,829,000	39.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,821.00000	9,779,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	39.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,821.00000	7,779,000	39.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,771.00000	9,729,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	39.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,771.00000	7,729,000	39.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,671.00000	9,629,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	39.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,671.00000	7,629,000	39.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,521.00000	9,479,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	39.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,521.00000	7,479,000	39.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,471.00000	9,429,000	40.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	39.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,471.00000	7,429,000	39.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,371.00000	9,329,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	39.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,371.00000	7,329,000	39.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	34.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,371.00000	5,329,000	34.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	26.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,371.00000	3,329,000	26.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		7.00000	7,000	18.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,378.00000	1,336,000	18.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		82.00000	88,000	14.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		453.00000	417,000	14.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		657.00000	696,000	15.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		28.00000	25,000	15.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,630.00000	1,672,000	20.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		1.00000	1,000	20.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,629.00000	2,671,000	24.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		0.00000	0,000	24.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		9,221.00000	9,179,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	39.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		7,221.00000	7,179,000	39.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	34.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		5,221.00000	5,179,000	34.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	30.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		4,221.00000	4,179,000	30.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	26.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,221.00000	3,179,000	26.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	21.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		2,222.00000	2,180,000	21.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		10.00000	11,000	18.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,231.00000	1,190,000	18.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		118.00000	127,000	14.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		339.00000	306,000	14.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		795.00000	836,000	15.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		16.00000	15,000	15.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,780.00000	1,822,000	21.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		1.00000	1,000	21.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,779.00000	2,821,000	24.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	24.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		2.00000	2,000	20.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,973.00000	1,931,000	20.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	36.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,821.00000	5,779,000	36.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	32.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,821.00000	4,779,000	32.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	28.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,821.00000	3,779,000	28.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		1.00000	1,000	24.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,822.00000	2,780,000	24.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		3.00000	3,000	20.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,824.00000	1,782,000	20.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		27.00000	28,000	16.60	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		848.00000	807,000	16.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		300.00000	327,000	14.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		121.00000	106,000	14.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,183.00000	1,225,000	17.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		4.00000	4,000	17.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,179.00000	2,221,000	22.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		0.00000	0,000	22.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	35.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,571.00000	5,529,000	35.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	31.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,571.00000	4,529,000	31.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	27.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,571.00000	3,529,000	27.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		1.00000	1,000	23.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,572.00000	2,530,000	23.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		5.00000	5,000	19.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,576.00000	1,534,000	19.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		50.00000	53,000	15.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		621.00000	582,000	15.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		486.00000	521,000	14.77	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	11.65	Put		57.00000	50,000	14.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,431.00000	1,473,000	19.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		2.00000	2,000	19.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,429.00000	2,471,000	23.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		0.00000	0,000	23.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	36.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,671.00000	5,629,000	36.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	32.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,671.00000	4,629,000	32.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	27.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,671.00000	3,629,000	27.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		1.00000	1,000	23.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,672.00000	2,630,000	23.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		4.00000	4,000	19.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,675.00000	1,633,000	19.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		39.00000	41,000	16.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		710.00000	670,000	16.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		407.00000	439,000	14.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		78.00000	68,000	14.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,331.00000	1,374,000	18.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		2.00000	3,000	18.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,329.00000	2,371,000	23.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		0.00000	0,000	23.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	35.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,471.00000	5,429,000	35.22	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	16.55	Call		0.00000	0,000	31.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,471.00000	4,429,000	31.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	27.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,471.00000	3,429,000	27.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		1.00000	1,000	22.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,472.00000	2,430,000	22.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		6.00000	6,000	19.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,477.00000	1,435,000	19.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		64.00000	69,000	15.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		535.00000	498,000	15.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		570.00000	607,000	15.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		41.00000	36,000	15.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,530.00000	1,573,000	19.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		1.00000	2,000	19.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,529.00000	2,571,000	23.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		0.00000	0,000	23.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	36.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,771.00000	5,729,000	36.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	32.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,771.00000	4,729,000	32.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	28.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,771.00000	3,729,000	28.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		1.00000	1,000	24.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,772.00000	2,730,000	24.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		3.00000	3,000	20.12	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	13.85	Put		1,774.00000	1,732,000	20.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		31.00000	32,000	16.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		802.00000	761,000	16.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		334.00000	363,000	14.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		105.00000	92,000	14.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,232.00000	1,275,000	17.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3.00000	4,000	17.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,229.00000	2,271,000	23.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		0.00000	0,000	23.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	36.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,871.00000	5,829,000	36.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	32.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,871.00000	4,829,000	32.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	28.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,871.00000	3,829,000	28.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		1.00000	0,000	24.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,872.00000	2,829,000	24.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		2.00000	2,000	20.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,873.00000	1,831,000	20.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		24.00000	25,000	16.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		895.00000	854,000	16.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		268.00000	293,000	14.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		139.00000	122,000	14.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,133.00000	1,176,000	17.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		4.00000	5,000	17.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,129.00000	2,172,000	22.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		0.00000	1,000	22.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	36.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,721.00000	5,679,000	36.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	32.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,721.00000	4,679,000	32.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	28.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,721.00000	3,679,000	28.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		1.00000	1,000	23.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,722.00000	2,680,000	23.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		3.00000	3,000	19.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,724.00000	1,682,000	19.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		35.00000	36,000	16.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		756.00000	715,000	16.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		370.00000	400,000	14.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		91.00000	79,000	14.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,282.00000	1,324,000	18.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3.00000	3,000	18.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,279.00000	2,321,000	23.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		0.00000	0,000	23.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	35.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,621.00000	5,579,000	35.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,621.00000	4,579,000	31.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	27.77	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	15.70	Put		3,621.00000	3,579,000	27.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		1.00000	1,000	23.57	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,622.00000	2,580,000	23.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		4.00000	4,000	19.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,625.00000	1,583,000	19.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		44.00000	47,000	15.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		665.00000	626,000	15.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		446.00000	479,000	14.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		67.00000	58,000	14.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,381.00000	1,424,000	18.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		2.00000	3,000	18.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,379.00000	2,421,000	23.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		0.00000	0,000	23.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	35.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,521.00000	5,479,000	35.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	31.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,521.00000	4,479,000	31.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	27.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,521.00000	3,479,000	27.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		1.00000	1,000	23.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,522.00000	2,480,000	23.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		5.00000	5,000	19.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,526.00000	1,484,000	19.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		57.00000	60,000	15.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		578.00000	539,000	15.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		527.00000	563,000	14.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		48.00000	42,000	14.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,481.00000	1,523,000	19.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		2.00000	2,000	19.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,479.00000	2,521,000	23.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		0.00000	0,000	23.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	35.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,421.00000	5,379,000	35.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	31.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,421.00000	4,379,000	31.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	26.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,421.00000	3,379,000	26.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	22.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,422.00000	2,380,000	22.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		73.00000	78,000	15.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		494.00000	457,000	15.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		613.00000	651,000	15.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		34.00000	30,000	15.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,580.00000	1,623,000	19.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		1.00000	2,000	19.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,579.00000	2,621,000	23.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		0.00000	0,000	23.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		7.00000	7,000	18.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,428.00000	1,386,000	18.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	40.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,521.00000	8,479,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	38.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,521.00000	6,479,000	38.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,479.00000	3,521,000	23.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	23.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,421.00000	8,379,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	37.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,421.00000	6,379,000	37.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,579.00000	3,621,000	22.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	22.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,471.00000	8,429,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	38.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,471.00000	6,429,000	38.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,529.00000	3,571,000	22.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	22.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,721.00000	8,679,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	38.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,721.00000	6,679,000	38.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,279.00000	3,321,000	23.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	23.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,821.00000	8,779,000	40.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	38.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,821.00000	6,779,000	38.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,179.00000	3,221,000	24.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	24.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,771.00000	8,729,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	38.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,771.00000	6,729,000	38.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,229.00000	3,271,000	23.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	23.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,871.00000	8,829,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	38.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,871.00000	6,829,000	38.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,129.00000	3,171,000	24.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	24.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		9,021.00000	8,979,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	38.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,021.00000	6,979,000	38.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	33.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		5,021.00000	4,979,000	33.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	25.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		3,021.00000	2,979,000	25.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2,979.00000	3,021,000	24.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	24.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		9,071.00000	9,029,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	38.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,071.00000	7,029,000	38.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	33.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,071.00000	5,029,000	33.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	25.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,071.00000	3,029,000	25.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		8,971.00000	8,929,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	38.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,971.00000	6,929,000	38.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	33.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,971.00000	4,929,000	33.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	25.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,971.00000	2,929,000	25.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,029.00000	3,071,000	24.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	24.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		8,271.00000	8,229,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	37.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		6,271.00000	6,229,000	37.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	30.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		4,271.00000	4,229,000	30.45	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	14.35	Call		1.00000	1,000	22.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,272.00000	2,230,000	22.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		3,729.00000	3,771,000	22.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	22.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,129.00000	4,171,000	21.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	21.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,079.00000	3,121,000	24.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	24.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,079.00000	4,121,000	21.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	21.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,229.00000	4,271,000	21.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	21.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,029.00000	4,071,000	21.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	21.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,571.00000	8,529,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	38.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,571.00000	6,529,000	38.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,429.00000	3,471,000	23.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	23.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,929.00000	3,971,000	21.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	21.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		8,121.00000	8,079,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	37.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		6,121.00000	6,079,000	37.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	29.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,121.00000	4,079,000	29.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		2.00000	1,000	21.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,123.00000	2,080,000	21.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,879.00000	3,921,000	21.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	21.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,371.00000	8,329,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		6,371.00000	6,329,000	37.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	30.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,371.00000	4,329,000	30.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		1.00000	1,000	22.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,372.00000	2,330,000	22.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,629.00000	3,671,000	22.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	22.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,621.00000	8,579,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	38.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,621.00000	6,579,000	38.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,379.00000	3,421,000	23.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	23.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		8,321.00000	8,279,000	40.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	37.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,321.00000	6,279,000	37.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	30.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,321.00000	4,279,000	30.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	22.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,322.00000	2,280,000	22.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,679.00000	3,721,000	22.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	22.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,671.00000	8,629,000	40.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	38.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,671.00000	6,629,000	38.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,329.00000	3,371,000	23.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	23.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.32350	12.27900		15.50	0.00	0	13,388.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,771.00000	9,727,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		1.00000	1,000	28.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,772.00000	7,728,000	28.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,071.00000	10,027,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		1.00000	1,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,072.00000	8,028,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,571.00000	9,527,000	28.66	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	19.85	Call		1.00000	1,000	28.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,572.00000	7,528,000	28.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		4.00000	4,000	25.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,575.00000	5,531,000	25.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		30.00000	30,000	24.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,601.00000	3,557,000	24.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,421.00000	9,377,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		1.00000	1,000	27.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,422.00000	7,378,000	27.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		5.00000	5,000	25.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,426.00000	5,382,000	25.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		33.00000	33,000	24.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,454.00000	3,410,000	24.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		9,321.00000	9,277,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		1.00000	1,000	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,322.00000	7,278,000	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		151.00000	152,000	19.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,472.00000	1,429,000	19.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		339.00000	346,000	16.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		660.00000	623,000	16.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,706.00000	1,749,000	16.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		27.00000	26,000	16.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,686.00000	2,730,000	19.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		7.00000	7,000	19.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,121.00000	9,077,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		2.00000	1,000	27.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,123.00000	7,078,000	27.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,171.00000	9,127,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		1.00000	1,000	27.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,172.00000	7,128,000	27.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		386.00000	395,000	15.95	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		557.00000	522,000	15.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		951.00000	982,000	14.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		122.00000	109,000	14.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,850.00000	1,893,000	16.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		21.00000	20,000	16.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,835.00000	2,879,000	20.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		6.00000	6,000	20.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,621.00000	9,577,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		4.00000	4,000	25.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,625.00000	5,581,000	25.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		29.00000	29,000	24.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,650.00000	3,606,000	24.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,821.00000	9,777,000	28.66	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	20.10	Call		1.00000	1,000	28.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,822.00000	7,778,000	28.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		3.00000	3,000	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,824.00000	5,780,000	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		9,971.00000	9,927,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		1.00000	1,000	28.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,972.00000	7,928,000	28.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		460.00000	476,000	15.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		431.00000	403,000	15.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,109.00000	1,147,000	14.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		80.00000	74,000	14.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,044.00000	2,088,000	17.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		15.00000	15,000	17.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,021.00000	9,977,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		1.00000	1,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,022.00000	7,978,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,068.00000	1,103,000	14.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		89.00000	80,000	14.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,995.00000	2,039,000	17.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		16.00000	16,000	17.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,921.00000	9,877,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		1.00000	1,000	28.51	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	20.20	Put		7,922.00000	7,878,000	28.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		100.00000	100,000	21.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,021.00000	1,977,000	21.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		205.00000	208,000	18.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,126.00000	1,085,000	18.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		484.00000	500,000	15.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		405.00000	377,000	15.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,153.00000	1,191,000	14.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		74.00000	68,000	14.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,093.00000	2,137,000	17.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		14.00000	14,000	17.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,871.00000	9,827,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		3.00000	3,000	25.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,874.00000	5,830,000	25.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		25.00000	25,000	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,896.00000	3,852,000	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,721.00000	9,677,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		1.00000	1,000	28.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,722.00000	7,678,000	28.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,671.00000	9,627,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		1.00000	1,000	28.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,672.00000	7,628,000	28.15	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	17.95	Call		4.00000	4,000	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,675.00000	5,631,000	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		28.00000	28,000	24.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,699.00000	3,655,000	24.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,521.00000	9,477,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		1.00000	1,000	27.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,522.00000	7,478,000	27.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		5.00000	5,000	25.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,526.00000	5,482,000	25.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		31.00000	31,000	24.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,552.00000	3,508,000	24.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		707.00000	732,000	15.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		228.00000	209,000	15.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,517.00000	1,559,000	15.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		38.00000	36,000	15.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,487.00000	2,532,000	19.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		8.00000	9,000	19.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,471.00000	9,427,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		1.00000	1,000	27.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,472.00000	7,428,000	27.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		9,371.00000	9,327,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		1.00000	1,000	27.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,372.00000	7,328,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		146.00000	146,000	19.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,517.00000	1,473,000	19.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		806.00000	834,000	14.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		177.00000	161,000	14.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1,659.00000	1,701,000	16.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		30.00000	28,000	16.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		9,271.00000	9,227,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		1.00000	1,000	27.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		7,272.00000	7,228,000	27.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		4.00000	4,000	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,775.00000	5,731,000	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		10.00000	10,000	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,781.00000	4,737,000	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		26.00000	26,000	24.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,797.00000	3,753,000	24.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		52.00000	52,000	22.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,823.00000	2,779,000	22.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		157.00000	158,000	19.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,428.00000	1,385,000	19.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		354.00000	362,000	16.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		625.00000	589,000	16.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		876.00000	906,000	14.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		147.00000	133,000	14.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,754.00000	1,797,000	16.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		25.00000	24,000	16.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,735.00000	2,780,000	20.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		6.00000	7,000	20.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		97.00000	97,000	21.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,068.00000	2,024,000	21.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		2.00000	2,000	26.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,323.00000	6,279,000	26.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		16.00000	16,000	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,337.00000	4,293,000	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		35.00000	35,000	24.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,356.00000	3,312,000	24.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		534.00000	552,000	15.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		355.00000	329,000	15.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,242.00000	1,281,000	15.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		63.00000	58,000	15.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		2.00000	2,000	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		6,223.00000	6,179,000	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		241.00000	245,000	17.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		962.00000	922,000	17.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		588.00000	608,000	15.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		309.00000	285,000	15.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,332.00000	1,373,000	15.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		53.00000	50,000	15.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,290.00000	2,334,000	18.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		11.00000	11,000	18.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		3.00000	3,000	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,924.00000	5,880,000	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		9.00000	9,000	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,930.00000	4,886,000	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		24.00000	24,000	25.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,945.00000	3,901,000	25.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		47.00000	47,000	23.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,968.00000	2,924,000	23.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		141.00000	141,000	19.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,562.00000	1,518,000	19.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		311.00000	317,000	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		732.00000	694,000	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		772.00000	799,000	14.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		193.00000	176,000	14.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,611.00000	1,653,000	16.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		32.00000	30,000	16.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,587.00000	2,631,000	19.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		8.00000	8,000	19.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		676.00000	699,000	15.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		247.00000	226,000	15.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,470.00000	1,512,000	15.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		41.00000	39,000	15.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,438.00000	2,482,000	18.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		9.00000	9,000	18.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		5.00000	5,000	25.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,376.00000	5,332,000	25.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		16.00000	16,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,387.00000	4,343,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		214.00000	216,000	18.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,085.00000	1,043,000	18.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		508.00000	526,000	15.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		379.00000	353,000	15.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,142.00000	2,186,000	17.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		13.00000	13,000	17.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		2.00000	2,000	26.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		6,273.00000	6,229,000	26.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		17.00000	17,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,288.00000	4,244,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		37.00000	36,000	23.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,308.00000	3,263,000	23.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		110.00000	110,000	20.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,881.00000	1,837,000	20.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		232.00000	235,000	17.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,003.00000	962,000	17.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		560.00000	580,000	15.28	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		331.00000	307,000	15.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,287.00000	1,327,000	15.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		58.00000	54,000	15.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,240.00000	2,285,000	18.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		11.00000	12,000	18.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		3.00000	2,000	25.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		6,174.00000	6,129,000	25.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		7.00000	7,000	25.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,178.00000	5,134,000	25.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		19.00000	19,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,190.00000	4,146,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		39.00000	39,000	23.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,210.00000	3,166,000	23.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		252.00000	256,000	17.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		923.00000	883,000	17.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		616.00000	638,000	15.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		287.00000	265,000	15.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,378.00000	1,419,000	15.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		49.00000	46,000	15.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,339.00000	2,383,000	18.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		10.00000	10,000	18.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		262.00000	267,000	17.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		883.00000	844,000	17.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		645.00000	668,000	15.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		266.00000	245,000	15.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,389.00000	2,433,000	18.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		10.00000	10,000	18.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		3.00000	3,000	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,974.00000	5,930,000	25.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		8.00000	8,000	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,979.00000	4,935,000	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		23.00000	23,000	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,994.00000	3,950,000	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		45.00000	45,000	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,016.00000	2,972,000	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		298.00000	303,000	16.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		769.00000	730,000	16.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		739.00000	765,000	15.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		210.00000	192,000	15.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,564.00000	1,606,000	15.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		35.00000	33,000	15.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,537.00000	2,581,000	19.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		8.00000	8,000	19.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		136.00000	136,000	19.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,607.00000	1,563,000	19.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		4.00000	4,000	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,725.00000	5,681,000	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		11.00000	11,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,732.00000	4,688,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		27.00000	27,000	24.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,748.00000	3,704,000	24.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		54.00000	54,000	22.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,775.00000	2,731,000	22.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		169.00000	170,000	18.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,340.00000	1,297,000	18.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		5.00000	5,000	25.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,476.00000	5,432,000	25.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		14.00000	14,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,485.00000	4,441,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		32.00000	32,000	24.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,503.00000	3,459,000	24.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		66.00000	66,000	22.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,537.00000	2,493,000	22.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		197.00000	200,000	18.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,168.00000	1,127,000	18.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		6.00000	6,000	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,277.00000	5,233,000	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,028.00000	1,062,000	14.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		99.00000	89,000	14.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,946.00000	1,990,000	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		17.00000	17,000	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,934.00000	2,978,000	20.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		5.00000	5,000	20.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		7.00000	7,000	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,128.00000	5,084,000	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		20.00000	20,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,141.00000	4,097,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		86.00000	86,000	21.73	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,207.00000	2,163,000	21.73	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	11.40	Call		989.00000	1,022,000	14.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		110.00000	99,000	14.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,898.00000	1,941,000	16.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		19.00000	18,000	16.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		18.00000	18,000	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,239.00000	4,195,000	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		38.00000	38,000	23.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,259.00000	3,215,000	23.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		80.00000	80,000	21.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,301.00000	2,257,000	21.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		163.00000	164,000	19.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,384.00000	1,341,000	19.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		369.00000	378,000	16.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		590.00000	555,000	16.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		913.00000	944,000	14.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		134.00000	121,000	14.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,802.00000	1,845,000	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		23.00000	22,000	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,785.00000	2,829,000	20.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		6.00000	6,000	20.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		1.00000	1,000	28.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,622.00000	7,578,000	28.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		3.00000	3,000	25.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,124.00000	6,080,000	25.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		12.00000	12,000	25.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,633.00000	4,589,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		41.00000	41,000	23.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,162.00000	3,118,000	23.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		122.00000	122,000	20.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,743.00000	1,699,000	20.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		403.00000	413,000	15.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		524.00000	490,000	15.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,424.00000	1,465,000	15.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		45.00000	42,000	15.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,884.00000	2,929,000	20.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		5.00000	6,000	20.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,379.00000	4,424,000	24.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	1,000	24.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		114.00000	114,000	20.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,835.00000	1,791,000	20.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		1.00000	1,000	28.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,872.00000	7,828,000	28.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		2.00000	2,000	26.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,373.00000	6,329,000	26.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		9.00000	9,000	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,880.00000	4,836,000	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		34.00000	34,000	24.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,405.00000	3,361,000	24.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		103.00000	103,000	21.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,974.00000	1,930,000	21.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		324.00000	331,000	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		695.00000	658,000	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,197.00000	1,236,000	14.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		68.00000	63,000	14.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,636.00000	2,680,000	19.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		7.00000	7,000	19.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,130.00000	4,174,000	24.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	1,000	24.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		1.00000	1,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		8,322.00000	8,278,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		2.00000	2,000	26.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,823.00000	6,779,000	26.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		6.00000	6,000	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,327.00000	5,283,000	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		26.00000	25,000	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,847.00000	3,802,000	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		74.00000	74,000	22.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,395.00000	2,351,000	22.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		222.00000	226,000	17.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,043.00000	1,003,000	17.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		841.00000	870,000	14.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		162.00000	147,000	14.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,191.00000	2,235,000	17.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		12.00000	12,000	17.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,681.00000	3,725,000	23.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2.00000	2,000	23.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		3.00000	3,000	25.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,024.00000	5,980,000	25.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		8.00000	8,000	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,029.00000	4,985,000	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		22.00000	22,000	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,043.00000	3,999,000	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		44.00000	44,000	23.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,065.00000	3,021,000	23.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		93.00000	94,000	21.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,114.00000	2,071,000	21.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		131.00000	131,000	20.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,652.00000	1,608,000	20.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		190.00000	192,000	18.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,211.00000	1,169,000	18.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		285.00000	291,000	17.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		806.00000	768,000	17.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		440.00000	452,000	15.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		461.00000	429,000	15.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		107.00000	107,000	20.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,928.00000	1,884,000	20.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		3.00000	3,000	25.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,074.00000	6,030,000	25.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		8.00000	8,000	25.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,079.00000	5,035,000	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
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		21.00000	21,000	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,092.00000	4,048,000	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		42.00000	42,000	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,113.00000	3,069,000	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		126.00000	127,000	20.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,697.00000	1,654,000	20.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		182.00000	184,000	18.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,253.00000	1,211,000	18.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		274.00000	278,000	17.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		845.00000	805,000	17.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		421.00000	432,000	15.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		492.00000	459,000	15.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		118.00000	118,000	20.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,789.00000	1,745,000	20.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		6.00000	6,000	25.57	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,227.00000	5,183,000	25.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		176.00000	177,000	18.82	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,297.00000	1,254,000	18.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		90.00000	90,000	21.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,161.00000	2,117,000	21.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		1.00000	1,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,522.00000	8,478,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		2.00000	2,000	26.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,523.00000	6,479,000	26.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		13.00000	13,000	25.43	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	16.80	Put		4,534.00000	4,490,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		63.00000	63,000	22.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,584.00000	2,540,000	22.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,482.00000	3,526,000	22.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		3.00000	3,000	22.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		1.00000	1,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,422.00000	8,378,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		2.00000	2,000	26.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,423.00000	6,379,000	26.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		15.00000	15,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,436.00000	4,392,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		68.00000	68,000	22.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,489.00000	2,445,000	22.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,581.00000	3,626,000	23.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		2.00000	3,000	23.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		1.00000	1,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,472.00000	8,428,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		2.00000	2,000	26.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,473.00000	6,429,000	26.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,531.00000	3,576,000	23.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		2.00000	3,000	23.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,721.00000	8,677,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		2.00000	2,000	26.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,723.00000	6,679,000	26.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,282.00000	3,327,000	22.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		3.00000	4,000	22.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,821.00000	8,777,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		10.00000	10,000	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,831.00000	4,787,000	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		50.00000	50,000	23.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,871.00000	2,827,000	23.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,183.00000	3,227,000	21.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		4.00000	4,000	21.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,771.00000	8,727,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		2.00000	2,000	26.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,773.00000	6,729,000	26.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,232.00000	3,277,000	21.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		3.00000	4,000	21.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,871.00000	8,827,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		2.00000	2,000	26.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,873.00000	6,829,000	26.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		49.00000	49,000	23.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,920.00000	2,876,000	23.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,133.00000	3,177,000	21.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		4.00000	4,000	21.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	28.66	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	21.30	Put		9,021.00000	8,977,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		2.00000	2,000	27.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,023.00000	6,979,000	27.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,984.00000	3,028,000	20.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		5.00000	5,000	20.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,071.00000	9,027,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		2.00000	1,000	27.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,073.00000	7,028,000	27.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		8,971.00000	8,927,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		2.00000	2,000	27.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,973.00000	6,929,000	27.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,033.00000	3,078,000	21.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		4.00000	5,000	21.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		1.00000	1,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		8,272.00000	8,228,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		76.00000	77,000	22.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,347.00000	2,304,000	22.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,731.00000	3,775,000	23.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		2.00000	2,000	23.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,083.00000	3,127,000	21.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		4.00000	4,000	21.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,080.00000	4,124,000	24.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		1.00000	1,000	24.80	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	8.05	Call		4,230.00000	4,274,000	24.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		1.00000	1,000	24.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,030.00000	4,075,000	24.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		1.00000	2,000	24.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		1.00000	1,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,572.00000	8,528,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		2.00000	2,000	26.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,573.00000	6,529,000	26.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		13.00000	13,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,584.00000	4,540,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		61.00000	61,000	22.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,632.00000	2,588,000	22.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,432.00000	3,476,000	22.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		3.00000	3,000	22.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		1.00000	1,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,372.00000	8,328,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		71.00000	71,000	22.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,442.00000	2,398,000	22.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,631.00000	3,675,000	23.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		2.00000	2,000	23.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,930.00000	3,975,000	24.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	2,000	24.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		1.00000	1,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		8,122.00000	8,078,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,881.00000	3,925,000	24.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		2.00000	2,000	24.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		1.00000	1,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,622.00000	8,578,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		2.00000	2,000	26.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,623.00000	6,579,000	26.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		58.00000	58,000	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,679.00000	2,635,000	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,382.00000	3,426,000	22.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		3.00000	3,000	22.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		9,221.00000	9,177,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		1.00000	1,000	27.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,222.00000	7,178,000	27.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,671.00000	8,627,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		2.00000	2,000	26.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,673.00000	6,629,000	26.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		11.00000	11,000	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,682.00000	4,638,000	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		56.00000	56,000	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,727.00000	2,683,000	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,332.00000	3,376,000	22.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		3.00000	3,000	22.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	28.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,921.00000	8,877,000	28.66	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	19.20	Call		2.00000	2,000	27.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,923.00000	6,879,000	27.05	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			12.52600	12.48170		16.13	25,052.00	2	1,263.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		537.00000	557,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		785.00000	761,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		517.00000	536,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		815.00000	790,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		520.00000	540,000	16.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		718.00000	694,000	16.00	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future			0.08630	0.08630		21.72	0.00	0	1,364.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		662.00000	660,000	21.72	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		32.00000	30,000	21.72	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		134.00000	129,000	26.92	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		504.00000	499,000	26.92	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,633.00000	1,633,000	31.11	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		3.00000	3,000	31.11	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08780	0.08790		26.68	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		948.00000	939,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		158.00000	159,000	23.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		457.00000	450,000	27.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		667.00000	670,000	27.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,805.00000	1,795,000	22.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		15.00000	15,000	22.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			10.55060	10.57440		13.28	12,966,687.40	1,229	21,848.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	38.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		9,076.00000	9,099,000	38.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	36.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		7,076.00000	7,099,000	36.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	32.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		5,076.00000	5,099,000	32.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	25.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		3,076.00000	3,099,000	25.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		7.00000	5,000	17.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		1,083.00000	1,104,000	17.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		139.00000	123,000	13.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		215.00000	222,000	13.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		928.00000	905,000	15.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		4.00000	4,000	15.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		1,924.00000	1,901,000	17.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	17.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		2,924.00000	2,901,000	13.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		0.00000	0,000	13.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	38.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		9,326.00000	9,349,000	38.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	37.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		7,326.00000	7,349,000	37.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	38.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,426.00000	9,449,000	38.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	37.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		7,426.00000	7,449,000	37.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	38.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		9,176.00000	9,199,000	38.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	36.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		7,176.00000	7,199,000	36.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		1.00000	0,000	21.03	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		2,027.00000	2,049,000	21.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	38.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,976.00000	8,999,000	38.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	36.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,976.00000	6,999,000	36.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	32.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,976.00000	4,999,000	32.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	25.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,976.00000	2,999,000	25.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		9.00000	7,000	17.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		985.00000	1,006,000	17.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		181.00000	163,000	13.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		157.00000	162,000	13.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,027.00000	1,003,000	15.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		3.00000	2,000	15.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,024.00000	2,001,000	17.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	17.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,024.00000	3,001,000	13.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	13.42	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	19.40	Call		0.00000	0,000	38.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,826.00000	8,849,000	38.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	36.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,826.00000	6,849,000	36.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	32.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,826.00000	4,849,000	32.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	24.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,826.00000	2,849,000	24.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		15.00000	12,000	16.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		841.00000	861,000	16.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		273.00000	252,000	13.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		99.00000	101,000	13.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,175.00000	1,152,000	16.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1.00000	1,000	16.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,174.00000	2,151,000	17.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	17.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,174.00000	3,151,000	13.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	13.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	38.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,876.00000	8,899,000	38.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	36.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,876.00000	6,899,000	36.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	32.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,876.00000	4,899,000	32.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	25.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,876.00000	2,899,000	25.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		13.00000	10,000	16.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		889.00000	909,000	16.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		240.00000	220,000	13.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		116.00000	119,000	13.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,126.00000	1,102,000	15.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		2.00000	1,000	15.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,124.00000	2,101,000	17.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	17.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,124.00000	3,101,000	13.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	13.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	38.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		9,226.00000	9,249,000	38.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	36.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		7,226.00000	7,249,000	36.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	38.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,476.00000	9,499,000	38.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	37.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,476.00000	7,499,000	37.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	38.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,526.00000	9,549,000	38.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	37.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		7,526.00000	7,549,000	37.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	38.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,376.00000	9,399,000	38.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	37.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,376.00000	7,399,000	37.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	38.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		9,276.00000	9,299,000	38.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	37.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		7,276.00000	7,299,000	37.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	38.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		9,126.00000	9,149,000	38.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	36.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		7,126.00000	7,149,000	36.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	38.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		9,026.00000	9,049,000	38.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	36.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		7,026.00000	7,049,000	36.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	32.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		5,026.00000	5,049,000	32.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	25.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		3,026.00000	3,049,000	25.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		8.00000	6,000	17.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		1,034.00000	1,055,000	17.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		159.00000	142,000	13.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		185.00000	191,000	13.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		977.00000	954,000	15.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		3.00000	3,000	15.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		1,974.00000	1,951,000	17.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	17.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		2,974.00000	2,951,000	13.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	13.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	38.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,926.00000	8,949,000	38.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	36.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,926.00000	6,949,000	36.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	38.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,776.00000	8,799,000	38.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	36.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,776.00000	6,799,000	36.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	32.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,776.00000	4,799,000	32.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	29.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,776.00000	3,799,000	29.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	24.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,776.00000	2,799,000	24.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		1.00000	1,000	20.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,777.00000	1,800,000	20.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		17.00000	14,000	16.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		793.00000	813,000	16.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		307.00000	286,000	13.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		83.00000	85,000	13.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,225.00000	1,201,000	16.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1.00000	0,000	16.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,224.00000	2,201,000	16.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	16.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,224.00000	3,201,000	13.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	13.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	32.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,926.00000	4,949,000	32.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	30.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,926.00000	3,949,000	30.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	25.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,926.00000	2,949,000	25.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		1.00000	0,000	20.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,927.00000	1,949,000	20.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		11.00000	9,000	16.85	0.00	0	10.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		937.00000	958,000	16.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		210.00000	191,000	13.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		136.00000	140,000	13.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,076.00000	1,052,000	15.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		2.00000	1,000	15.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,074.00000	2,051,000	17.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	17.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,074.00000	3,051,000	13.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	13.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	32.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		5,126.00000	5,149,000	32.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	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	15/03/2010	Foreign Exchange Future	14.70	Put		4,126.00000	4,149,000	30.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	26.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		3,126.00000	3,149,000	26.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	21.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		2,126.00000	2,149,000	21.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		6.00000	5,000	17.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		1,132.00000	1,154,000	17.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		121.00000	107,000	13.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		247.00000	256,000	13.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		879.00000	856,000	15.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		5.00000	5,000	15.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		1,874.00000	1,851,000	17.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	17.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		2,874.00000	2,851,000	14.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	14.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	33.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		5,176.00000	5,199,000	33.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	30.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		4,176.00000	4,199,000	30.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	26.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		3,176.00000	3,199,000	26.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	21.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		2,176.00000	2,199,000	21.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		5.00000	4,000	17.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		1,181.00000	1,203,000	17.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		105.00000	92,000	14.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		281.00000	291,000	14.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		831.00000	807,000	15.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		7.00000	6,000	15.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		1,824.00000	1,801,000	17.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	17.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		2,824.00000	2,801,000	14.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	14.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	33.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		5,376.00000	5,399,000	33.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	31.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,376.00000	4,399,000	31.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	27.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,376.00000	3,399,000	27.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	22.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,376.00000	2,399,000	22.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		3.00000	2,000	18.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,379.00000	1,401,000	18.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		59.00000	50,000	14.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		435.00000	449,000	14.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		641.00000	618,000	14.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		17.00000	17,000	14.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1,624.00000	1,601,000	16.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	16.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,624.00000	2,601,000	15.18	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	7.95	Put		0.00000	0,000	15.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	33.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		5,426.00000	5,449,000	33.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	31.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,426.00000	4,449,000	31.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	27.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,426.00000	3,449,000	27.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	22.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,426.00000	2,449,000	22.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		3.00000	2,000	18.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,429.00000	1,451,000	18.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		51.00000	43,000	14.97	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		477.00000	492,000	14.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		595.00000	572,000	14.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		21.00000	21,000	14.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,574.00000	1,551,000	16.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	16.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,574.00000	2,551,000	15.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	15.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	33.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		5,276.00000	5,299,000	33.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	30.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		4,276.00000	4,299,000	30.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	26.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		3,276.00000	3,299,000	26.94	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	12.85	Call		0.00000	0,000	22.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		2,276.00000	2,299,000	22.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		4.00000	3,000	18.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,280.00000	1,302,000	18.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		79.00000	68,000	14.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		355.00000	367,000	14.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		735.00000	712,000	15.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		11.00000	11,000	15.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		1,724.00000	1,701,000	17.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	17.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		2,724.00000	2,701,000	14.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	14.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	33.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		5,226.00000	5,249,000	33.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	30.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		4,226.00000	4,249,000	30.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	26.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		3,226.00000	3,249,000	26.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	21.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		2,226.00000	2,249,000	21.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		4.00000	3,000	17.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		1,230.00000	1,252,000	17.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		91.00000	79,000	14.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		317.00000	328,000	14.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		783.00000	759,000	15.13	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	9.80	Put		9.00000	8,000	15.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1,774.00000	1,751,000	17.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	17.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		2,774.00000	2,751,000	14.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	14.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	33.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		5,326.00000	5,349,000	33.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	31.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		4,326.00000	4,349,000	31.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	27.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,326.00000	3,349,000	27.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	22.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,326.00000	2,349,000	22.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		3.00000	3,000	18.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,329.00000	1,352,000	18.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		68.00000	58,000	14.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		394.00000	407,000	14.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		688.00000	665,000	14.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		14.00000	14,000	14.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1,674.00000	1,651,000	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		2,674.00000	2,651,000	14.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	14.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	33.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,576.00000	5,599,000	33.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	31.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,576.00000	4,599,000	31.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	28.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,576.00000	3,599,000	28.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	23.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,576.00000	2,599,000	23.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		2.00000	1,000	19.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,578.00000	1,600,000	19.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		32.00000	26,000	15.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		608.00000	625,000	15.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		464.00000	441,000	14.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		40.00000	40,000	14.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,425.00000	1,401,000	16.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1.00000	0,000	16.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,424.00000	2,401,000	16.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	16.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	33.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,476.00000	5,499,000	33.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	31.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,476.00000	4,499,000	31.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	27.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,476.00000	3,499,000	27.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	23.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,476.00000	2,499,000	23.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		2.00000	2,000	18.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,478.00000	1,501,000	18.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		44.00000	36,000	15.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		520.00000	535,000	15.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		550.00000	528,000	14.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		26.00000	27,000	14.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,525.00000	1,501,000	16.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1.00000	0,000	16.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,524.00000	2,501,000	15.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	15.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	33.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,526.00000	5,549,000	33.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	31.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,526.00000	4,549,000	31.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	28.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,526.00000	3,549,000	28.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	23.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,526.00000	2,549,000	23.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		37.00000	31,000	15.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		563.00000	580,000	15.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		507.00000	484,000	14.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		33.00000	33,000	14.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,475.00000	1,451,000	16.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1.00000	0,000	16.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,474.00000	2,451,000	15.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	15.84	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	16.20	Call		0.00000	0,000	34.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,626.00000	5,649,000	34.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	31.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,626.00000	4,649,000	31.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	28.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,626.00000	3,649,000	28.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	23.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,626.00000	2,649,000	23.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	19.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,627.00000	1,650,000	19.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		28.00000	22,000	15.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		654.00000	671,000	15.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		422.00000	400,000	14.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		48.00000	49,000	14.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,375.00000	1,351,000	16.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1.00000	0,000	16.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,374.00000	2,351,000	16.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	16.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	34.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,676.00000	5,699,000	34.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	31.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,676.00000	4,699,000	31.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	28.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,676.00000	3,699,000	28.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	24.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,676.00000	2,699,000	24.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	19.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,677.00000	1,700,000	19.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		24.00000	19,000	15.91	0.00	0	2,700.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		700.00000	718,000	15.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		382.00000	361,000	14.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		58.00000	60,000	14.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,325.00000	1,301,000	16.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1.00000	0,000	16.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		2,324.00000	2,301,000	16.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	16.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		2.00000	1,000	19.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,528.00000	1,550,000	19.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	38.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,576.00000	8,599,000	38.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	35.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,576.00000	6,599,000	35.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,424.00000	3,401,000	13.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	0,000	13.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	38.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,726.00000	8,749,000	38.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	36.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,726.00000	6,749,000	36.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	32.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,726.00000	4,749,000	32.00	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	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	24.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,726.00000	2,749,000	24.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		20.00000	16,000	16.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		746.00000	765,000	16.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		344.00000	323,000	13.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		70.00000	72,000	13.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,275.00000	1,251,000	16.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1.00000	0,000	16.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,274.00000	2,251,000	16.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		0.00000	0,000	16.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,274.00000	3,251,000	13.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	13.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	38.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,676.00000	8,699,000	38.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	36.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,676.00000	6,699,000	36.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,324.00000	3,301,000	13.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		0.00000	0,000	13.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	38.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,526.00000	8,549,000	38.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	35.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,526.00000	6,549,000	35.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		3,474.00000	3,451,000	13.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,000	13.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	38.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,626.00000	8,649,000	38.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	35.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,626.00000	6,649,000	35.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,374.00000	3,351,000	13.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	0,000	13.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.73200	10.75460		14.88	0.00	0	12,958.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		99.00000	90,000	19.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,444.00000	1,458,000	19.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		118.00000	109,000	18.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,263.00000	1,277,000	18.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		108.00000	99,000	18.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,353.00000	1,367,000	18.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	28.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,545.00000	8,568,000	28.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		1.00000	1,000	26.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,546.00000	6,569,000	26.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		2.00000	2,000	23.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,547.00000	4,570,000	23.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		29.00000	26,000	21.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,574.00000	2,594,000	21.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		213.00000	198,000	16.65	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		758.00000	766,000	16.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		627.00000	603,000	14.22	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		172.00000	171,000	14.22	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,473.00000	1,450,000	15.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		18.00000	18,000	15.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,458.00000	2,435,000	19.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		3.00000	3,000	19.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,455.00000	3,432,000	22.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	22.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	28.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,845.00000	8,868,000	28.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		1.00000	0,000	27.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,846.00000	6,868,000	27.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		2.00000	2,000	23.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,847.00000	4,870,000	23.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		19.00000	17,000	21.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,864.00000	2,885,000	21.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		158.00000	145,000	17.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,003.00000	1,013,000	17.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		452.00000	430,000	14.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		297.00000	298,000	14.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,187.00000	1,163,000	13.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		32.00000	31,000	13.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,160.00000	2,137,000	17.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		5.00000	5,000	17.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,156.00000	3,133,000	21.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		1.00000	1,000	21.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	28.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,945.00000	8,968,000	28.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	27.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,945.00000	6,968,000	27.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		2.00000	2,000	23.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,947.00000	4,970,000	23.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		17.00000	15,000	21.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,962.00000	2,983,000	21.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		143.00000	132,000	17.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,088.00000	1,100,000	17.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		403.00000	382,000	14.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		348.00000	350,000	14.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,093.00000	1,070,000	13.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		38.00000	38,000	13.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,061.00000	2,038,000	17.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		6.00000	6,000	17.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,056.00000	3,033,000	21.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		1.00000	1,000	21.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	28.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,595.00000	8,618,000	28.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		1.00000	1,000	26.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,596.00000	6,619,000	26.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		2.00000	2,000	23.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,597.00000	4,620,000	23.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		27.00000	24,000	21.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,622.00000	2,642,000	21.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		202.00000	188,000	16.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		797.00000	806,000	16.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		595.00000	571,000	14.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		190.00000	189,000	14.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,425.00000	1,402,000	14.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		20.00000	20,000	14.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,408.00000	2,386,000	18.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		3.00000	4,000	18.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		3,405.00000	3,383,000	22.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	1,000	22.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	28.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,645.00000	8,668,000	28.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		1.00000	1,000	26.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,646.00000	6,669,000	26.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		2.00000	2,000	23.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,647.00000	4,670,000	23.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		25.00000	22,000	21.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,670.00000	2,690,000	21.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		192.00000	178,000	16.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		837.00000	846,000	16.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		564.00000	541,000	14.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		209.00000	209,000	14.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,377.00000	1,354,000	14.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		22.00000	22,000	14.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,359.00000	2,336,000	18.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		4.00000	4,000	18.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		3,355.00000	3,333,000	22.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	1,000	22.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	28.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,795.00000	8,818,000	28.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		1.00000	0,000	26.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,796.00000	6,818,000	26.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		2.00000	2,000	23.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,797.00000	4,820,000	23.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		20.00000	18,000	21.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,815.00000	2,836,000	21.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		166.00000	153,000	17.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		961.00000	971,000	17.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		479.00000	456,000	14.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		274.00000	274,000	14.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,234.00000	1,211,000	14.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		29.00000	29,000	14.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,210.00000	2,187,000	18.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		5.00000	5,000	18.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,206.00000	3,183,000	21.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		1.00000	1,000	21.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	28.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,695.00000	8,718,000	28.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		1.00000	0,000	26.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,696.00000	6,718,000	26.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		2.00000	2,000	23.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,697.00000	4,720,000	23.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		23.00000	21,000	21.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,718.00000	2,739,000	21.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		183.00000	169,000	17.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		878.00000	887,000	17.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		534.00000	511,000	14.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		229.00000	229,000	14.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,329.00000	1,306,000	14.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		24.00000	24,000	14.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2,309.00000	2,286,000	18.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		4.00000	4,000	18.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,305.00000	3,283,000	22.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	1,000	22.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	28.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,745.00000	8,768,000	28.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		1.00000	0,000	26.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,746.00000	6,768,000	26.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		2.00000	2,000	23.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,747.00000	4,770,000	23.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		22.00000	20,000	21.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,767.00000	2,788,000	21.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		174.00000	161,000	17.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		919.00000	929,000	17.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		506.00000	483,000	14.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		251.00000	251,000	14.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,281.00000	1,258,000	14.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		26.00000	26,000	14.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,259.00000	2,237,000	18.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		4.00000	5,000	18.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,255.00000	3,233,000	21.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	1,000	21.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	28.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,095.00000	9,118,000	28.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	27.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,095.00000	7,118,000	27.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		2.00000	1,000	24.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,097.00000	5,119,000	24.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		14.00000	12,000	21.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,109.00000	3,130,000	21.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		124.00000	114,000	18.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,219.00000	1,232,000	18.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		342.00000	322,000	15.20	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		437.00000	440,000	15.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		962.00000	938,000	13.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		57.00000	56,000	13.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,913.00000	1,890,000	16.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		8.00000	8,000	16.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,906.00000	2,884,000	20.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		1.00000	2,000	20.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	28.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,045.00000	9,068,000	28.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	27.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,045.00000	7,068,000	27.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		2.00000	1,000	23.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,047.00000	5,069,000	23.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		15.00000	13,000	21.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,060.00000	3,081,000	21.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		130.00000	120,000	18.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,175.00000	1,188,000	18.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		361.00000	340,000	15.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		406.00000	408,000	15.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,004.00000	980,000	13.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		49.00000	48,000	13.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,962.00000	1,940,000	16.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		7.00000	8,000	16.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,956.00000	2,934,000	21.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		1.00000	2,000	21.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	28.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,145.00000	9,168,000	28.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	27.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,145.00000	7,168,000	27.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		2.00000	1,000	24.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,147.00000	5,169,000	24.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		13.00000	11,000	21.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,158.00000	3,179,000	21.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		324.00000	305,000	15.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		469.00000	473,000	15.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		921.00000	897,000	13.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		66.00000	65,000	13.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,864.00000	1,841,000	16.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		9.00000	9,000	16.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,856.00000	2,834,000	20.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	2,000	20.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	28.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,195.00000	9,218,000	28.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	27.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,195.00000	7,218,000	27.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	24.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,196.00000	5,219,000	24.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		12.00000	10,000	21.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,207.00000	3,228,000	21.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		113.00000	104,000	18.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,308.00000	1,322,000	18.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		308.00000	289,000	15.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		503.00000	507,000	15.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		880.00000	856,000	13.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		75.00000	74,000	13.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,814.00000	1,792,000	16.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		9.00000	10,000	16.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,807.00000	2,784,000	20.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		2.00000	2,000	20.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	28.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,995.00000	9,018,000	28.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	27.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,995.00000	7,018,000	27.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		2.00000	1,000	23.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,997.00000	5,019,000	23.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		16.00000	14,000	21.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,011.00000	3,032,000	21.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		136.00000	125,000	18.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,131.00000	1,143,000	18.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		381.00000	360,000	14.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		376.00000	378,000	14.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,047.00000	1,023,000	13.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		42.00000	41,000	13.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,011.00000	1,989,000	17.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		6.00000	7,000	17.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,006.00000	2,983,000	21.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		1.00000	1,000	21.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	28.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,245.00000	9,268,000	28.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	27.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,245.00000	7,268,000	27.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	24.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,246.00000	5,269,000	24.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		11.00000	10,000	21.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,256.00000	3,278,000	21.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		292.00000	273,000	15.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		537.00000	541,000	15.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		841.00000	817,000	13.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		86.00000	85,000	13.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,765.00000	1,743,000	16.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		10.00000	11,000	16.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,757.00000	2,734,000	20.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		2.00000	2,000	20.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	28.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,395.00000	9,418,000	28.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	27.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,395.00000	7,418,000	27.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	24.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,396.00000	5,419,000	24.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		9.00000	8,000	21.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,404.00000	3,426,000	21.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		94.00000	87,000	19.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,489.00000	1,505,000	19.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		249.00000	232,000	16.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		644.00000	650,000	16.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		729.00000	705,000	14.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		124.00000	123,000	14.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,619.00000	1,596,000	15.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		14.00000	14,000	15.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,607.00000	2,585,000	19.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		2.00000	3,000	19.66	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.90890	10.93180		15.39	0.00	0	500.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		312.00000	296,000	17.45	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,045.00000	1,052,000	17.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.08390	11.10720		15.83	33,251.70	3	158.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		14.00000	13,000	28.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,107.00000	9,129,000	28.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		35.00000	33,000	27.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,128.00000	7,149,000	27.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		72.00000	68,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,165.00000	5,184,000	25.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		147.00000	141,000	22.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,240.00000	3,257,000	22.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		356.00000	342,000	18.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,449.00000	1,458,000	18.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		613.00000	594,000	16.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		706.00000	710,000	16.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,128.00000	1,106,000	14.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		221.00000	222,000	14.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,954.00000	1,931,000	14.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		47.00000	47,000	14.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,923.00000	2,901,000	17.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		16.00000	17,000	17.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		384.00000	370,000	18.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,327.00000	1,336,000	18.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		14.00000	13,000	28.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,157.00000	9,179,000	28.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		35.00000	33,000	27.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,178.00000	7,199,000	27.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		71.00000	67,000	25.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,214.00000	5,233,000	25.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		145.00000	138,000	22.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,288.00000	3,304,000	22.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		347.00000	334,000	18.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,490.00000	1,500,000	18.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		596.00000	577,000	16.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		739.00000	743,000	16.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,095.00000	1,073,000	14.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		238.00000	239,000	14.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,908.00000	1,885,000	14.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		51.00000	51,000	14.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,874.00000	2,851,000	17.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		17.00000	17,000	17.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		10.00000	9,000	28.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,853.00000	9,875,000	28.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		27.00000	25,000	28.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,870.00000	7,891,000	28.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		56.00000	54,000	26.61	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	16.95	Put		5,899.00000	5,920,000	26.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		113.00000	108,000	23.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,956.00000	3,974,000	23.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		251.00000	241,000	20.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,094.00000	2,107,000	20.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		405.00000	390,000	17.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,248.00000	1,256,000	17.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		714.00000	694,000	15.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		557.00000	560,000	15.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1,311.00000	1,289,000	14.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		154.00000	155,000	14.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,191.00000	2,168,000	14.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		34.00000	34,000	14.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		10.00000	9,000	28.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,753.00000	9,775,000	28.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		28.00000	26,000	28.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,771.00000	7,792,000	28.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		58.00000	55,000	26.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,801.00000	5,821,000	26.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		117.00000	111,000	23.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,860.00000	3,877,000	23.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		262.00000	252,000	19.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,005.00000	2,018,000	19.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		427.00000	411,000	17.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,170.00000	1,177,000	17.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		760.00000	739,000	15.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		503.00000	505,000	15.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,391.00000	1,368,000	14.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		134.00000	134,000	14.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,288.00000	2,265,000	15.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		31.00000	31,000	15.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		16.00000	15,000	28.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,909.00000	8,931,000	28.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		38.00000	36,000	27.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,931.00000	6,952,000	27.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		77.00000	73,000	25.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,970.00000	4,989,000	25.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		159.00000	152,000	22.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,052.00000	3,068,000	22.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		394.00000	380,000	17.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,287.00000	1,296,000	17.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		692.00000	672,000	15.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		585.00000	588,000	15.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,272.00000	1,250,000	14.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		165.00000	166,000	14.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,142.00000	2,119,000	14.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		35.00000	35,000	14.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,121.00000	3,098,000	18.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		14.00000	14,000	18.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		15.00000	14,000	28.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,008.00000	9,030,000	28.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		37.00000	35,000	27.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,030.00000	7,051,000	27.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		74.00000	71,000	25.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,067.00000	5,087,000	25.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		153.00000	146,000	22.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,146.00000	3,162,000	22.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		374.00000	360,000	18.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,367.00000	1,376,000	18.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		650.00000	631,000	15.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		643.00000	647,000	15.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,196.00000	1,174,000	14.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		189.00000	190,000	14.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,046.00000	2,023,000	14.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		39.00000	39,000	14.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,022.00000	2,999,000	17.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		15.00000	15,000	17.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		13.00000	12,000	28.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,306.00000	9,328,000	28.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		33.00000	31,000	27.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,326.00000	7,347,000	27.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		67.00000	64,000	25.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,360.00000	5,380,000	25.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		137.00000	131,000	22.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,430.00000	3,447,000	22.81	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	13/12/2010	Foreign Exchange Future	12.40	Call		323.00000	310,000	18.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,616.00000	1,626,000	18.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		547.00000	529,000	16.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		840.00000	845,000	16.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,001.00000	979,000	14.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		294.00000	295,000	14.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,773.00000	1,750,000	14.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		66.00000	66,000	14.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,727.00000	2,704,000	16.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		20.00000	20,000	16.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		12.00000	11,000	28.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,455.00000	9,477,000	28.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		31.00000	29,000	27.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,474.00000	7,495,000	27.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		64.00000	61,000	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,507.00000	5,527,000	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		129.00000	124,000	23.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,572.00000	3,590,000	23.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		300.00000	289,000	19.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,743.00000	1,755,000	19.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		503.00000	486,000	16.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		946.00000	952,000	16.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		914.00000	893,000	14.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		357.00000	359,000	14.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,642.00000	1,619,000	14.32	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	13/12/2010	Foreign Exchange Future	9.55	Put		85.00000	85,000	14.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,580.00000	2,557,000	16.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		23.00000	23,000	16.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		17.00000	16,000	28.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,760.00000	8,782,000	28.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		40.00000	38,000	27.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,783.00000	6,804,000	27.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		81.00000	77,000	25.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,824.00000	4,843,000	25.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		169.00000	162,000	21.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,912.00000	2,928,000	21.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,269.00000	3,246,000	18.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		12.00000	12,000	18.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		17.00000	16,000	28.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,810.00000	8,832,000	28.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		39.00000	37,000	27.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,832.00000	6,853,000	27.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		80.00000	76,000	25.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,873.00000	4,892,000	25.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		166.00000	159,000	21.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,959.00000	2,975,000	21.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		416.00000	400,000	17.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,209.00000	1,216,000	17.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		736.00000	716,000	15.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		529.00000	532,000	15.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,351.00000	1,328,000	14.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		144.00000	144,000	14.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,239.00000	2,216,000	15.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		32.00000	32,000	15.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,219.00000	3,197,000	18.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		12.00000	13,000	18.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		16.00000	15,000	28.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,859.00000	8,881,000	28.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		39.00000	37,000	27.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,882.00000	6,903,000	27.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		78.00000	74,000	25.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,921.00000	4,940,000	25.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		163.00000	155,000	21.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,006.00000	3,021,000	21.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,170.00000	3,147,000	18.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		13.00000	13,000	18.21	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			331.12700	330.59000			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			306.63500	306.09000			0.00	0	1,262.00
ALBI	On	05/08/2010	Index Future			306.80700	306.26300			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.82530	6.83540		16.10	5,118,975.00	750	14,062.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	52.55	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		7,965.00000	7,975,000	52.55	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	48.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Put		5,965.00000	5,975,000	48.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	43.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Put		3,965.00000	3,975,000	43.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	28.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Put		1,965.00000	1,975,000	28.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Call		1,036.00000	1,026,000	22.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Put		1.00000	1,000	22.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		2,035.00000	2,025,000	29.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	29.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		3,035.00000	3,025,000	37.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	37.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		4,035.00000	4,025,000	22.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	22.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	52.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		8,065.00000	8,075,000	52.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	48.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,065.00000	6,075,000	48.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	43.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,065.00000	4,075,000	43.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	29.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,065.00000	2,075,000	29.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		937.00000	927,000	21.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		2.00000	2,000	21.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,935.00000	1,925,000	28.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	28.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,935.00000	2,925,000	36.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	36.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,935.00000	3,925,000	24.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	24.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	52.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,115.00000	8,125,000	52.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	48.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,115.00000	6,125,000	48.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	44.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,115.00000	4,125,000	44.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	30.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,115.00000	2,125,000	30.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		887.00000	877,000	21.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		2.00000	2,000	21.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,885.00000	1,875,000	28.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	28.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,885.00000	2,875,000	36.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	36.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,885.00000	3,875,000	24.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	24.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	52.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		8,015.00000	8,025,000	52.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	48.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		6,015.00000	6,025,000	48.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	43.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		4,015.00000	4,025,000	43.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	29.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		2,015.00000	2,025,000	29.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		986.00000	976,000	22.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		1.00000	1,000	22.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		1,985.00000	1,975,000	28.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	28.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		2,985.00000	2,975,000	37.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	37.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		3,985.00000	3,975,000	23.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	52.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,915.00000	7,925,000	52.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	48.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,915.00000	5,925,000	48.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	43.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,915.00000	3,925,000	43.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	28.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,915.00000	1,925,000	28.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,086.00000	1,076,000	22.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		1.00000	1,000	22.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,085.00000	2,075,000	29.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	29.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,085.00000	3,075,000	36.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		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
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,085.00000	4,075,000	22.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	22.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	51.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,615.00000	7,625,000	51.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	47.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,615.00000	5,625,000	47.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	41.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,615.00000	3,625,000	41.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		1.00000	1,000	26.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,616.00000	1,626,000	26.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,386.00000	1,375,000	24.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		1.00000	0,000	24.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,385.00000	2,375,000	32.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	32.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,385.00000	3,375,000	32.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	32.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,385.00000	4,375,000	22.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	22.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	52.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,815.00000	7,825,000	52.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	48.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,815.00000	5,825,000	48.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	42.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,815.00000	3,825,000	42.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		0.00000	0,000	27.93	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,815.00000	1,825,000	27.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,186.00000	1,176,000	23.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		1.00000	1,000	23.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,185.00000	2,175,000	30.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	30.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,185.00000	3,175,000	35.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	35.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,185.00000	4,175,000	22.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	22.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	52.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,865.00000	7,875,000	52.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	48.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,865.00000	5,875,000	48.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	42.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,865.00000	3,875,000	42.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		0.00000	0,000	28.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,865.00000	1,875,000	28.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,136.00000	1,126,000	23.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		1.00000	1,000	23.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,135.00000	2,125,000	30.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	30.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,135.00000	3,125,000	36.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	36.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,135.00000	4,125,000	22.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	22.72	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	14.60	Call		0.00000	0,000	52.16	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.60	Put		7,765.00000	7,775,000	52.16	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.60	Call		0.00000	0,000	48.10	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.60	Put		5,765.00000	5,775,000	48.10	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.60	Call		0.00000	0,000	42.22	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.60	Put		3,765.00000	3,775,000	42.22	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.60	Call		0.00000	0,000	27.61	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.60	Put		1,765.00000	1,775,000	27.61	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.60	Call		1,236.00000	1,226,000	23.84	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.60	Put		1.00000	1,000	23.84	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.60	Call		2,235.00000	2,225,000	30.96	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.60	Put		0.00000	0,000	30.96	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.60	Call		3,235.00000	3,225,000	34.71	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.60	Put		0.00000	0,000	34.71	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.60	Call		4,235.00000	4,225,000	22.72	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	22.72	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		7,715.00000	7,725,000	52.06	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	47.97	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.55	Put		5,715.00000	5,725,000	47.97	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.55	Call		0.00000	0,000	41.85	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.55	Put		3,715.00000	3,725,000	41.85	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.55	Call		0.00000	0,000	27.29	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.55	Put		1,715.00000	1,725,000	27.29	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.55	Call		1,286.00000	1,276,000	24.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		1.00000	1,000	24.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,285.00000	2,275,000	31.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	31.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,285.00000	3,275,000	33.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	33.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,285.00000	4,275,000	22.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	22.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	51.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,665.00000	7,675,000	51.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	47.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,665.00000	5,675,000	47.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	41.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,665.00000	3,675,000	41.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		1.00000	0,000	26.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,666.00000	1,675,000	26.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,336.00000	1,325,000	24.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		1.00000	0,000	24.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,335.00000	2,325,000	31.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	31.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,335.00000	3,325,000	33.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	33.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,335.00000	4,325,000	22.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	51.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,565.00000	7,575,000	51.76	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	47.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,565.00000	5,575,000	47.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	40.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,565.00000	3,575,000	40.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		1.00000	1,000	26.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,566.00000	1,576,000	26.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,435.00000	1,425,000	25.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	25.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,435.00000	2,425,000	32.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	32.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,435.00000	3,425,000	31.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	31.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,435.00000	4,425,000	22.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	22.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		740.00000	730,000	20.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		5.00000	5,000	20.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		838.00000	828,000	21.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		3.00000	3,000	21.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		789.00000	779,000	20.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		4.00000	4,000	20.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		90.00000	83,000	17.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		205.00000	208,000	17.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		127.00000	119,000	16.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		142.00000	144,000	16.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		184.00000	171,000	16.42	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.75	Put		99.00000	96,000	16.42	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.55	Call		329.00000	317,000	17.69	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.55	Put		44.00000	42,000	17.69	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.45	Call		413.00000	402,000	18.33	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.45	Put		28.00000	27,000	18.33	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.35	Call		502.00000	492,000	18.97	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.35	Put		17.00000	17,000	18.97	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.25	Call		596.00000	585,000	19.61	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.25	Put		11.00000	10,000	19.61	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.15	Call		691.00000	681,000	20.25	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.15	Put		6.00000	6,000	20.25	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.20	Call		643.00000	633,000	19.93	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.20	Put		8.00000	8,000	19.93	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.10	Call		53.00000	48,000	18.02	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.10	Put		318.00000	323,000	18.02	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.00	Call		75.00000	69,000	17.38	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.00	Put		240.00000	244,000	17.38	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.90	Call		107.00000	99,000	16.74	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.90	Put		172.00000	174,000	16.74	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.80	Call		154.00000	141,000	16.10	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.80	Put		119.00000	116,000	16.10	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.70	Call		217.00000	204,000	16.73	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.70	Put		82.00000	79,000	16.73	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.60	Call		289.00000	277,000	17.37	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.60	Put		54.00000	52,000	17.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		370.00000	359,000	18.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		35.00000	34,000	18.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		457.00000	446,000	18.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		22.00000	21,000	18.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		549.00000	538,000	19.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		14.00000	13,000	19.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		252.00000	239,000	17.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		67.00000	64,000	17.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	52.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,265.00000	8,275,000	52.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	49.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,265.00000	6,275,000	49.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	44.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,265.00000	4,275,000	44.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	31.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,265.00000	2,275,000	31.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,735.00000	1,725,000	27.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	27.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,735.00000	2,725,000	35.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	35.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,735.00000	3,725,000	27.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	27.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	52.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,215.00000	8,225,000	52.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	49.08	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	15/03/2010	Foreign Exchange Future	13.05	Put		6,215.00000	6,225,000	49.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	44.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,215.00000	4,225,000	44.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	30.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,215.00000	2,225,000	30.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		63.00000	58,000	17.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		278.00000	283,000	17.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,785.00000	1,775,000	27.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	27.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,785.00000	2,775,000	35.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	35.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,785.00000	3,775,000	26.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	26.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	52.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,165.00000	8,175,000	52.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	48.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,165.00000	6,175,000	48.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	44.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,165.00000	4,175,000	44.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	30.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,165.00000	2,175,000	30.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,835.00000	1,825,000	27.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	27.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,835.00000	2,825,000	36.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	36.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,835.00000	3,825,000	25.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	25.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	52.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,315.00000	8,325,000	52.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	49.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,315.00000	6,325,000	49.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	44.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,315.00000	4,325,000	44.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	31.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,315.00000	2,325,000	31.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		44.00000	40,000	18.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		359.00000	365,000	18.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,685.00000	1,675,000	26.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	26.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,685.00000	2,675,000	34.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	34.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,685.00000	3,675,000	27.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	27.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	52.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,415.00000	8,425,000	52.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	49.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,415.00000	6,425,000	49.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	44.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,415.00000	4,425,000	44.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	32.23	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,415.00000	2,425,000	32.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		30.00000	27,000	18.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		445.00000	452,000	18.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,585.00000	1,575,000	26.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	26.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,585.00000	2,575,000	33.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	33.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,585.00000	3,575,000	29.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	29.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.87210	6.88490		16.62	0.00	0	426.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	37.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,715.00000	7,728,000	37.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	32.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,715.00000	5,728,000	32.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		2.00000	1,000	27.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,717.00000	3,729,000	27.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		28.00000	27,000	24.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,743.00000	1,755,000	24.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		426.00000	416,000	16.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		141.00000	144,000	16.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,291.00000	1,279,000	18.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		6.00000	7,000	18.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,286.00000	2,273,000	24.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	1,000	24.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,285.00000	3,272,000	26.38	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Put		0.00000	0,000	26.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Call		4,285.00000	4,272,000	21.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	21.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	37.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		7,665.00000	7,678,000	37.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	32.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,665.00000	5,678,000	32.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		2.00000	2,000	27.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,667.00000	3,680,000	27.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		29.00000	28,000	24.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,694.00000	1,706,000	24.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		459.00000	449,000	16.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		124.00000	127,000	16.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,341.00000	1,328,000	18.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		6.00000	6,000	18.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,335.00000	2,323,000	25.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		0.00000	1,000	25.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,335.00000	3,322,000	26.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	26.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		4,335.00000	4,322,000	21.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	21.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	37.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,615.00000	7,628,000	37.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	31.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,615.00000	5,628,000	31.98	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		2.00000	2,000	27.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,617.00000	3,630,000	27.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		31.00000	30,000	24.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,646.00000	1,658,000	24.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		493.00000	484,000	16.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		108.00000	112,000	16.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,390.00000	1,378,000	19.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		5.00000	6,000	19.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,385.00000	2,373,000	25.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		0.00000	1,000	25.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,385.00000	3,372,000	25.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		0.00000	0,000	25.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,385.00000	4,372,000	21.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		0.00000	0,000	21.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		365.00000	355,000	16.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		180.00000	183,000	16.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	38.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		7,965.00000	7,978,000	38.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	32.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		5,965.00000	5,978,000	32.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		1.00000	1,000	28.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		3,966.00000	3,979,000	28.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		22.00000	21,000	25.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		1,987.00000	1,999,000	25.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		285.00000	274,000	16.62	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	6.85	Put		250.00000	252,000	16.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		1,046.00000	1,034,000	16.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		11.00000	12,000	16.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		2,036.00000	2,023,000	23.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		1.00000	1,000	23.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		3,035.00000	3,022,000	28.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	28.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		4,035.00000	4,022,000	21.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	21.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	37.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,865.00000	7,878,000	37.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	32.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,865.00000	5,878,000	32.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		1.00000	1,000	28.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,866.00000	3,879,000	28.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		24.00000	23,000	25.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,889.00000	1,901,000	25.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		337.00000	326,000	16.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		202.00000	204,000	16.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,144.00000	1,131,000	17.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		9.00000	9,000	17.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,136.00000	2,123,000	24.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		1.00000	1,000	24.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,135.00000	3,122,000	27.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	27.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Call		4,135.00000	4,122,000	21.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	21.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	38.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Put		8,015.00000	8,028,000	38.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	32.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Put		6,015.00000	6,028,000	32.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Call		1.00000	1,000	28.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Put		4,016.00000	4,029,000	28.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		21.00000	20,000	25.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		2,036.00000	2,048,000	25.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		262.00000	254,000	16.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		277.00000	282,000	16.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		997.00000	986,000	16.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		12.00000	14,000	16.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		1,986.00000	1,974,000	23.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		1.00000	2,000	23.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		2,985.00000	2,972,000	27.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	27.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		3,985.00000	3,972,000	21.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	21.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	38.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Put		7,915.00000	7,928,000	38.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	32.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		5,915.00000	5,928,000	32.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		1.00000	1,000	28.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		3,916.00000	3,929,000	28.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		23.00000	22,000	25.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		1,938.00000	1,950,000	25.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		311.00000	299,000	16.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		226.00000	227,000	16.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		1,095.00000	1,082,000	16.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		10.00000	10,000	16.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		2,086.00000	2,073,000	23.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		1.00000	1,000	23.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		3,085.00000	3,072,000	27.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	27.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		4,085.00000	4,072,000	21.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	21.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	37.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,765.00000	7,778,000	37.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	32.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,765.00000	5,778,000	32.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		2.00000	1,000	27.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,767.00000	3,779,000	27.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		26.00000	26,000	24.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,791.00000	1,804,000	24.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		395.00000	385,000	16.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		160.00000	163,000	16.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,242.00000	1,230,000	17.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		7.00000	8,000	17.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		2,236.00000	2,223,000	24.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	1,000	24.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		3,235.00000	3,222,000	26.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	26.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		4,235.00000	4,222,000	21.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	21.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	38.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Put		8,265.00000	8,278,000	38.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	33.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Put		6,265.00000	6,278,000	33.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Call		1.00000	1,000	28.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Put		4,266.00000	4,279,000	28.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Call		14.00000	13,000	26.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Put		2,279.00000	2,291,000	26.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Call		179.00000	173,000	17.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Put		444.00000	451,000	17.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Call		770.00000	760,000	16.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Put		35.00000	38,000	16.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Call		1,737.00000	1,725,000	21.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Put		2.00000	3,000	21.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Call		2,735.00000	2,722,000	26.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	26.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Call		3,735.00000	3,722,000	23.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	23.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	38.19	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	15.10	Put		8,215.00000	8,228,000	38.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	33.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,215.00000	6,228,000	33.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		1.00000	1,000	28.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,216.00000	4,229,000	28.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		15.00000	14,000	26.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,230.00000	2,242,000	26.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		193.00000	186,000	17.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		408.00000	414,000	17.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		813.00000	804,000	16.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		28.00000	32,000	16.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,787.00000	1,774,000	21.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		2.00000	2,000	21.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,785.00000	2,772,000	27.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	27.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,785.00000	3,772,000	22.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	22.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	38.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,115.00000	8,128,000	38.19	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		6,115.00000	6,128,000	33.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		1.00000	1,000	28.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,116.00000	4,129,000	28.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		18.00000	17,000	25.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,133.00000	2,145,000	25.93	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		225.00000	217,000	17.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		340.00000	345,000	17.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		904.00000	894,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		19.00000	22,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,887.00000	1,874,000	22.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		2.00000	2,000	22.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,885.00000	2,872,000	27.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	0,000	27.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,885.00000	3,872,000	22.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	22.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	38.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,065.00000	8,078,000	38.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	33.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,065.00000	6,078,000	33.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		1.00000	1,000	28.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,066.00000	4,079,000	28.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		19.00000	18,000	25.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,084.00000	2,096,000	25.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		243.00000	235,000	17.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		308.00000	313,000	17.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		950.00000	940,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		15.00000	18,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,937.00000	1,924,000	23.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		2.00000	2,000	23.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,935.00000	2,922,000	27.65	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	0,000	27.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,935.00000	3,922,000	21.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	21.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	38.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,315.00000	8,328,000	38.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	33.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,315.00000	6,328,000	33.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		1.00000	1,000	28.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,316.00000	4,329,000	28.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		13.00000	12,000	26.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,328.00000	2,340,000	26.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		166.00000	160,000	18.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		481.00000	488,000	18.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		727.00000	717,000	16.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		42.00000	45,000	16.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,688.00000	1,675,000	21.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		3.00000	3,000	21.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,685.00000	2,672,000	26.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	26.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,685.00000	3,672,000	23.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	23.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	38.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,165.00000	8,178,000	38.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	33.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,165.00000	6,178,000	33.33	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 14/06/2010 Foreign Exchange Future	11.05	Call		1.00000	1,000	28.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,166.00000	4,179,000	28.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		17.00000	16,000	25.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,182.00000	2,194,000	25.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		208.00000	201,000	17.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		373.00000	379,000	17.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		858.00000	848,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		23.00000	26,000	16.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,837.00000	1,824,000	22.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		2.00000	2,000	22.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,835.00000	2,822,000	27.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	27.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,835.00000	3,822,000	22.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	22.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	38.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,365.00000	8,378,000	38.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	33.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,365.00000	6,378,000	33.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		1.00000	1,000	29.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,366.00000	4,379,000	29.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		12.00000	11,000	26.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,377.00000	2,389,000	26.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		154.00000	148,000	18.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		519.00000	526,000	18.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Call		685.00000	675,000	16.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		50.00000	53,000	16.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,638.00000	1,625,000	20.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		3.00000	3,000	20.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,635.00000	2,622,000	26.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	26.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,635.00000	3,622,000	23.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	23.99	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.91730	6.92980		16.96	0.00	0	420.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		371.00000	363,000	16.98	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		348.00000	353,000	16.98	0.00	0	0.00
CRD1 On	06/05/2010	Index Future			134.25600	134.09700			0.00	0	2.00
GOVI On	06/05/2010	GOVI			308.13900	307.58600		6.80	0.00	0	324.00
GOVI On	06/05/2010	GOVI	309.80	Call		30,086.00000	32,228,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		52,226.00000	48,838,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			313.79400	313.23200		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		45,963.00000	48,336,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		69,643.00000	66,396,000	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			363.24000	363.75200			0.00	0	433.00
J153 On	31/08/2010	Interest Rate Swap			6.89407	6.91238		15.00	0.00	0	0.00
J157 On	15/09/2015	Interest Rate Swap			8.82200	8.76200		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.59300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.60600		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.90500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.88300		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.91100		15.00	0.00	0	0.00
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.10400		0.33	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.63400		0.38	0.00	0	0.00
JIBAR F	On	17/02/2010	Jibar Tradeable Future			7.12000	7.12000			0.00	7,500	7,500.00
JIBAR F	On	17/03/2010	Jibar Tradeable Future			7.08700	7.08700			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			6.97500	6.97500			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			6.93900	6.93900			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.91100	6.91100			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.91200	6.91200			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.96000	6.96000			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.10800	7.10800			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.33300	7.33300			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			7.71300	7.71300			0.00	0	5,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			8.11800	8.11800			0.00	0	0.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			8.31700	8.31700			0.00	0	5,000.00
JN02	On	06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JROD	On	26/02/2010	Rodi			6.98400	7.00200			0.00	0	0.00
JROD	On	31/03/2010	Rodi			7.18400	7.20000			0.00	0	0.00
OTH1	On	06/05/2010	Index Future			298.12700	297.62100			0.00	0	3.00
R155	On	06/05/2010	Bond Future			7.52100	7.54600			0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Call		0.00000	0,000		0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Put		59.00000	27,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	06/05/2010	Bond Future	7.55	Call		5.00000	37,000		0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Put		0.00000	0,000		0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Call		0.00000	0,000		0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Put		123.00000	91,000		0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.41700	8.45000		4.50	0.00	0	7,091.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,186.00000	1,267,000	4.50	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		947.00000	869,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.48500	8.52000		4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,165.00000	2,259,000	4.59	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,118.00000	1,052,000	4.59	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		0.00000	1,594,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		0.00000	1,525,000	4.50	762,500.00	500	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		0.00000	3,034,000	4.68	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		0.00000	703,000	4.68	351,500.00	500	500.00
R157	On	05/08/2010	Bond Future	8.25	Put		0.00000	2,152,000	4.46	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		0.00000	1,069,000	4.46	534,500.00	500	500.00
R157	On	04/11/2010	Bond Future			8.52900	8.56600		4.75	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		1,926.00000	2,002,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		2,215.00000	2,129,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,031.00000	2,109,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		2,101.00000	2,017,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		1,825.00000	1,898,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		2,333.00000	2,244,000	5.00	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.17400	9.19600		10.00	0.00	0	19,109.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/05/2010	Bond Future	9.00	Call		1,408.00000	1,473,000	9.90	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		3,218.00000	3,082,000	9.90	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.22500	9.24700		10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,335.00000	3,429,000	10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		3,308.00000	3,204,000	10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,506.00000	1,559,000	10.51	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		6,118.00000	5,973,000	10.51	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		6,039.00000	6,173,000	11.23	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		1,647.00000	1,583,000	11.23	0.00	0	1,300.00
R186	On	04/11/2010	Bond Future			9.26000	9.28200		11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,137.00000	4,230,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		4,422.00000	4,319,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,351.00000	4,446,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		4,191.00000	4,090,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		3,930.00000	4,019,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		4,663.00000	4,556,000	11.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.46500	8.50900		4.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		831.00000	912,000	4.25	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		865.00000	780,000	4.25	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.53100	8.57700		4.50	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,195.00000	2,306,000	4.68	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		690.00000	636,000	4.68	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.56400	8.61400		4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,230.00000	1,308,000	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
R201	On	04/11/2010	Bond Future	8.50	Put		1,620.00000	1,527,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		1,309.00000	1,390,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		1,528.00000	1,438,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,155.00000	1,230,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		1,717.00000	1,621,000	4.00	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.04400	9.07600		6.50	0.00	0	1,710.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,022.00000	1,092,000	6.50	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		1,413.00000	1,319,000	6.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.11300	9.14700		6.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,141.00000	2,231,000	6.89	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		1,629.00000	1,549,000	6.89	0.00	0	0.00
R203	On	04/11/2010	Bond Future			9.16500	9.20100		7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		2,417.00000	2,507,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		2,180.00000	2,095,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		2,541.00000	2,633,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		2,062.00000	1,980,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		2,297.00000	2,384,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		2,302.00000	2,214,000	7.00	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.05900	9.09100		7.25	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,103.00000	1,177,000	7.25	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.00	Put		1,618.00000	1,511,000	7.25	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.50	Call		2,804.00000	2,934,000	7.56	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Put		533.00000	483,000	7.56	0.00	0	200.00
R204	On	06/05/2010	Bond Future	8.50	Put		3,681.00000	3,524,000	7.10	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	8.50	Call		270.00000	294,000	7.10	0.00	0	200.00
R204	On	05/08/2010	Bond Future			9.12400	9.15700		7.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,304.00000	2,399,000	7.84	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		1,794.00000	1,707,000	7.84	0.00	0	0.00
R204	On	04/11/2010	Bond Future			9.16800	9.20300		7.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		2,748.00000	2,844,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		2,495.00000	2,403,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		2,884.00000	2,983,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		2,364.00000	2,274,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		2,615.00000	2,708,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		2,631.00000	2,535,000	8.00	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.51400	8.55800		3.75	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,050.00000	1,132,000	3.82	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		469.00000	417,000	3.82	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.60100	8.64900		3.75	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,614.00000	1,702,000	3.90	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		619.00000	570,000	3.90	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.64300	8.69500		3.75	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,108.00000	1,169,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		1,631.00000	1,553,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,167.00000	1,230,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		1,556.00000	1,480,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,051.00000	1,109,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		1,709.00000	1,628,000	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
R207	On	06/05/2010	Bond Future			9.20900	9.24100		8.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		1,443.00000	1,531,000	8.25	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		1,391.00000	1,294,000	8.25	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.27600	9.30900		8.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		2,674.00000	2,781,000	8.69	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		1,601.00000	1,521,000	8.69	0.00	0	0.00
R207	On	04/11/2010	Bond Future			9.31900	9.35400		8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		2,471.00000	2,561,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		3,052.00000	2,947,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		2,600.00000	2,693,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		2,901.00000	2,799,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		2,347.00000	2,433,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		3,209.00000	3,100,000	9.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.19100	9.22300		9.00	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		1,527.00000	1,622,000	9.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		1,365.00000	1,267,000	9.00	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.24800	9.28100		9.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		2,915.00000	3,028,000	9.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		1,634.00000	1,552,000	9.45	0.00	0	0.00
R208	On	04/11/2010	Bond Future			9.29000	9.32400		9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		2,651.00000	2,744,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		3,083.00000	2,978,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		2,787.00000	2,884,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		2,927.00000	2,826,000	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	9.20	Call		2,518.00000	2,609,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		3,243.00000	3,136,000	10.00	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.97800	9.01900		13.00	0.00	0	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		446.00000	501,000	12.65	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		4,617.00000	4,356,000	12.65	0.00	0	0.00
R209	On	05/08/2010	Bond Future			9.01100	9.05400		13.50	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,751.00000	1,873,000	13.31	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		4,131.00000	3,924,000	13.31	0.00	0	0.00
R209	On	04/11/2010	Bond Future			9.03400	9.07700		14.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,445.00000	3,604,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		4,033.00000	3,865,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,620.00000	3,784,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		3,825.00000	3,662,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		3,274.00000	3,428,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		4,248.00000	4,075,000	15.00	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			304.36100	303.81700			0.00	0	100.00

Total for Derivatives : **130,318,625.30** **25,237** **894,963.00**

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
R155	On	31/08/2011	Spot Bond			7.50000	7.52500			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	15/09/2015	Spot Bond			8.34000	8.36500			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.12000	9.13500			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.39500	8.42500			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.97500	9.00000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.99000	9.01500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.42000	8.45000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.14000	9.16500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.13000	9.15500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.94000	8.98000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										130,318,625.30	25,237	894,963.00