



Daily MTM Report

Daily summary for: 17/02/2010

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			7.61380	7.75970		16.92	158,534,543.60	20,822	255,340.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	49.91	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		8,740.00000	8,886,000	49.91	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	47.41	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		6,740.00000	6,886,000	47.41	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	49.91	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,490.00000	8,636,000	49.91	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	46.84	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,490.00000	6,636,000	46.84	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		27.00000	14,000	20.46	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		517.00000	650,000	20.46	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		527.00000	395,000	18.53	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		17.00000	31,000	18.53	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,510.00000	1,364,000	22.98	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		0.00000	0,000	22.98	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,510.00000	2,364,000	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	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	28.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,510.00000	3,364,000	28.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	28.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	49.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,240.00000	8,386,000	49.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		764.00000	623,000	19.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		4.00000	9,000	19.68	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,760.00000	1,614,000	24.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	24.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,760.00000	2,614,000	30.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	30.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,760.00000	3,614,000	25.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	25.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	49.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,290.00000	8,436,000	49.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	46.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,290.00000	6,436,000	46.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,710.00000	3,564,000	26.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	26.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	49.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,390.00000	8,536,000	49.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	41.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,390.00000	4,536,000	41.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		620.00000	483,000	18.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		10.00000	19,000	18.99	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	6.15	Call		1,610.00000	1,464,000	23.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	23.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,610.00000	3,464,000	27.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	27.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	49.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,690.00000	8,836,000	49.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	47.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,690.00000	6,836,000	47.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	49.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		8,890.00000	9,036,000	49.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	47.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		6,890.00000	7,036,000	47.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		6.00000	3,000	22.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		896.00000	1,039,000	22.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		2,110.00000	1,964,000	25.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	25.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		3,110.00000	2,964,000	33.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	33.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	49.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		8,840.00000	8,986,000	49.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	47.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		6,840.00000	6,986,000	47.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	49.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		8,790.00000	8,936,000	49.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	47.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		6,790.00000	6,936,000	47.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	49.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,590.00000	8,736,000	49.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	47.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,590.00000	6,736,000	47.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	49.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,640.00000	8,786,000	49.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	47.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,640.00000	6,786,000	47.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	49.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,540.00000	8,686,000	49.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	46.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,540.00000	6,686,000	46.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,460.00000	1,314,000	22.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	22.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,460.00000	2,314,000	28.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	28.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,460.00000	3,314,000	29.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	29.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	49.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,440.00000	8,586,000	49.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,440.00000	6,586,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	49.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,340.00000	8,486,000	49.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	46.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,340.00000	6,486,000	46.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	42.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		4,840.00000	4,986,000	42.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,660.00000	3,514,000	26.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	26.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		32.00000	16,000	20.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		472.00000	602,000	20.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		573.00000	438,000	18.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		13.00000	24,000	18.76	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,560.00000	1,414,000	23.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	23.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,560.00000	2,414,000	28.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	28.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,560.00000	3,414,000	28.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	28.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		18.00000	9,000	21.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		608.00000	745,000	21.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		438.00000	313,000	18.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		28.00000	49,000	18.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,410.00000	1,264,000	22.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	22.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,410.00000	2,264,000	27.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	27.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,410.00000	3,264,000	30.22	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	4.35	Put		0.00000	0,000	30.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		1,160.00000	1,015,000	21.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		0.00000	1,000	21.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		2,160.00000	2,014,000	25.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	25.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		3,160.00000	3,014,000	33.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	33.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		353.00000	238,000	17.61	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		43.00000	74,000	17.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,310.00000	1,164,000	22.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		0.00000	0,000	22.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,310.00000	2,164,000	26.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	26.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,310.00000	3,164,000	31.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	31.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		15.00000	8,000	21.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		655.00000	794,000	21.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		395.00000	274,000	17.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		35.00000	60,000	17.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,360.00000	2,214,000	27.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	27.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,360.00000	3,214,000	30.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	30.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,260.00000	1,114,000	21.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		0.00000	0,000	21.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		2,260.00000	2,114,000	26.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	26.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,260.00000	3,114,000	32.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	32.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	44.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,290.00000	5,436,000	44.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,210.00000	1,064,000	21.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		0.00000	0,000	21.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		2,210.00000	2,064,000	26.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	26.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		3,210.00000	3,064,000	32.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	32.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	42.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,440.00000	4,586,000	42.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		5.00000	3,000	22.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		945.00000	1,089,000	22.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		176.00000	103,000	17.46	0.00	0	1,147.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		116.00000	189,000	17.46	0.00	0	562.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		1,060.00000	915,000	21.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		0.00000	1,000	21.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		2,060.00000	1,914,000	25.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	25.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		3,060.00000	2,914,000	32.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	32.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		148.00000	87,000	17.73	5,220,000.00	60,000	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		138.00000	223,000	17.73	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		1,011.00000	866,000	20.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		1.00000	2,000	20.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		2,010.00000	1,864,000	25.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	25.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		3,010.00000	2,864,000	32.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	32.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2.00000	1,000	24.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,292.00000	1,437,000	24.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		716.00000	575,000	19.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		6.00000	11,000	19.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,710.00000	1,564,000	23.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	23.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,710.00000	2,564,000	30.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	30.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		108.00000	61,000	18.28	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		198.00000	297,000	18.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		912.00000	768,000	20.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		2.00000	4,000	20.37	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,910.00000	1,764,000	24.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	24.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,910.00000	2,764,000	31.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	31.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3.00000	1,000	24.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,143.00000	1,287,000	24.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		862.00000	719,000	20.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		2.00000	5,000	20.14	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,860.00000	1,714,000	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		813.00000	671,000	19.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		3.00000	7,000	19.91	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,810.00000	1,664,000	24.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	24.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,810.00000	2,664,000	30.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	30.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	44.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,340.00000	5,486,000	44.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	41.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,340.00000	4,486,000	41.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		668.00000	529,000	19.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		8.00000	15,000	19.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,660.00000	1,514,000	23.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	23.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,660.00000	2,514,000	29.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	29.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	41.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,240.00000	4,386,000	41.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		482.00000	353,000	18.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		22.00000	39,000	18.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	49.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,640.00000	7,786,000	49.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,360.00000	1,214,000	22.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		0.00000	0,000	22.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,860.00000	2,714,000	31.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	31.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,360.00000	4,214,000	19.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	19.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	49.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		7,890.00000	8,036,000	49.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	43.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		4,890.00000	5,036,000	43.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		1,110.00000	965,000	21.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		0.00000	1,000	21.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,610.00000	2,464,000	29.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	29.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		4,110.00000	3,964,000	20.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	20.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		314.00000	204,000	17.38	0.00	0	8,029.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		54.00000	90,000	17.38	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1.00000	1,000	25.38	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,391.00000	1,537,000	25.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	42.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,490.00000	4,636,000	42.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		276.00000	173,000	17.15	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		66.00000	109,000	17.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		240.00000	144,000	16.92	0.00	0	238.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		80.00000	130,000	16.92	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	27.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1,790.00000	1,936,000	27.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		0.00000	0,000	27.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,690.00000	1,836,000	27.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		207.00000	122,000	17.19	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		97.00000	158,000	17.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		91.00000	51,000	18.55	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		231.00000	337,000	18.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	42.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,690.00000	4,836,000	42.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		55.00000	29,000	19.37	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		345.00000	465,000	19.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	43.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		4,940.00000	5,086,000	43.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		22.00000	11,000	20.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		562.00000	697,000	20.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	42.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,590.00000	4,736,000	42.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	28.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		1,890.00000	2,036,000	28.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		77.00000	42,000	18.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		267.00000	378,000	18.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	42.49	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	12.40	Put		4,640.00000	4,786,000	42.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		65.00000	35,000	19.10	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		305.00000	421,000	19.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		38.00000	20,000	19.92	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		428.00000	556,000	19.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	42.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,740.00000	4,886,000	42.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	31.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,340.00000	2,486,000	31.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	30.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,240.00000	2,386,000	30.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	29.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,140.00000	2,286,000	29.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		46.00000	24,000	19.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		386.00000	510,000	19.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	43.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,140.00000	5,286,000	43.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	31.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,440.00000	2,586,000	31.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		11.00000	5,000	21.83	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		751.00000	891,000	21.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	43.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,090.00000	5,236,000	43.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		13.00000	6,000	21.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		703.00000	842,000	21.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	43.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,190.00000	5,336,000	43.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		9.00000	4,000	22.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		799.00000	940,000	22.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	43.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,240.00000	5,386,000	43.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	32.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,640.00000	2,786,000	32.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	32.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,540.00000	2,686,000	32.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		7.00000	4,000	22.37	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		847.00000	990,000	22.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	44.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,390.00000	5,536,000	44.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		4.00000	2,000	23.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		994.00000	1,138,000	23.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	45.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		5,890.00000	6,036,000	45.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		2.00000	1,000	24.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,242.00000	1,387,000	24.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	44.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,490.00000	5,636,000	44.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	33.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2,790.00000	2,936,000	33.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3.00000	2,000	23.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,093.00000	1,238,000	23.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	45.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		5,840.00000	5,986,000	45.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	44.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,590.00000	5,736,000	44.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	34.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		2,890.00000	3,036,000	34.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		2.00000	1,000	24.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,192.00000	1,337,000	24.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	44.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,440.00000	5,586,000	44.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	33.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,740.00000	2,886,000	33.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		4.00000	2,000	23.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,044.00000	1,188,000	23.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	45.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,740.00000	5,886,000	45.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1.00000	0,000	26.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,541.00000	1,686,000	26.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1.00000	0,000	26.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,641.00000	1,786,000	26.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	45.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,040.00000	6,186,000	45.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	27.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1,840.00000	1,986,000	27.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	46.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,240.00000	6,386,000	46.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	41.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,140.00000	4,286,000	41.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	29.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,040.00000	2,186,000	29.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	46.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,390.00000	6,536,000	46.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	41.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,290.00000	4,436,000	41.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	41.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,190.00000	4,336,000	41.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	46.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,140.00000	6,286,000	46.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	41.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,040.00000	4,186,000	41.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	40.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		3,940.00000	4,086,000	40.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	28.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		1,940.00000	2,086,000	28.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	46.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,190.00000	6,336,000	46.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	41.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,090.00000	4,236,000	41.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	40.94	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	11.75	Put		3,990.00000	4,136,000	40.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	40.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		3,890.00000	4,036,000	40.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	40.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		3,790.00000	3,936,000	40.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	44.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,540.00000	5,686,000	44.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	34.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		2,840.00000	2,986,000	34.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1.00000	1,000	25.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,341.00000	1,487,000	25.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	44.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,640.00000	5,786,000	44.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	36.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,140.00000	3,286,000	36.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	35.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,040.00000	3,186,000	35.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	34.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		2,940.00000	3,086,000	34.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1.00000	0,000	25.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,441.00000	1,586,000	25.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	45.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,690.00000	5,836,000	45.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	35.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		2,990.00000	3,136,000	35.16	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	9.25	Call		1.00000	0,000	25.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,491.00000	1,636,000	25.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	45.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		5,790.00000	5,936,000	45.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	39.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,690.00000	3,836,000	39.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	38.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,590.00000	3,736,000	38.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	38.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,490.00000	3,636,000	38.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	37.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,390.00000	3,536,000	37.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	37.07	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,290.00000	3,436,000	37.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	36.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,190.00000	3,336,000	36.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	35.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,090.00000	3,236,000	35.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1.00000	0,000	26.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,591.00000	1,736,000	26.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	45.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		5,940.00000	6,086,000	45.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	40.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		3,840.00000	3,986,000	40.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	39.94	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	11.50	Put		3,740.00000	3,886,000	39.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	39.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,640.00000	3,786,000	39.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	38.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,540.00000	3,686,000	38.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	38.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,440.00000	3,586,000	38.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	37.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,340.00000	3,486,000	37.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	27.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1,740.00000	1,886,000	27.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	42.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		4,790.00000	4,936,000	42.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	33.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,690.00000	2,836,000	33.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	32.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,590.00000	2,736,000	32.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	31.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,490.00000	2,636,000	31.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	31.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,390.00000	2,536,000	31.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	30.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,290.00000	2,436,000	30.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	30.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,190.00000	2,336,000	30.06	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	9.75	Call		0.00000	0,000	28.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		1,990.00000	2,136,000	28.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	42.25	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,540.00000	4,686,000	42.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	29.43	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,090.00000	2,236,000	29.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		0.00000	0,000	39.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,680.00000	3,826,000	39.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	36.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,240.00000	3,386,000	36.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	49.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		7,840.00000	7,986,000	49.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		4,160.00000	4,014,000	19.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	19.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	49.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		7,790.00000	7,936,000	49.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		4,210.00000	4,064,000	19.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	19.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	49.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		7,940.00000	8,086,000	49.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		4,060.00000	3,914,000	21.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	21.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	49.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,040.00000	8,186,000	49.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		127.00000	73,000	18.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		167.00000	259,000	18.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		961.00000	817,000	20.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		1.00000	3,000	20.60	0.00	0	12,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,960.00000	1,814,000	24.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	24.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,960.00000	2,814,000	32.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	32.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,960.00000	3,814,000	22.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	22.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	49.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,090.00000	8,236,000	49.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	45.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,090.00000	6,236,000	45.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,910.00000	3,764,000	23.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	23.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	49.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,140.00000	8,286,000	49.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,860.00000	3,714,000	24.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	49.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,690.00000	7,836,000	49.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,310.00000	4,164,000	19.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	19.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	49.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,740.00000	7,886,000	49.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		4,260.00000	4,114,000	19.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	19.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	49.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		7,990.00000	8,136,000	49.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	45.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		5,990.00000	6,136,000	45.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		4,010.00000	3,864,000	21.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	21.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	49.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,190.00000	8,336,000	49.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,810.00000	3,664,000	24.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	24.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.74690	7.89430		18.29	3,989,653.50	515	40,661.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		175.00000	140,000	20.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		681.00000	793,000	20.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,256.00000	8,403,000	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	32.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,256.00000	6,403,000	32.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,744.00000	3,597,000	29.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	29.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,306.00000	8,453,000	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	32.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,306.00000	6,453,000	32.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,694.00000	3,547,000	29.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	29.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,406.00000	8,553,000	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,706.00000	8,853,000	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		8,906.00000	9,053,000	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		6,906.00000	7,053,000	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		10.00000	7,000	26.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		2,916.00000	3,060,000	26.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		8,856.00000	9,003,000	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	33.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		6,856.00000	7,003,000	33.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		10.00000	7,000	26.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		2,866.00000	3,010,000	26.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		2,147.00000	1,999,000	22.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		3.00000	2,000	22.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		3,145.00000	2,997,000	28.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	28.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,806.00000	8,953,000	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	33.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		6,806.00000	6,953,000	33.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,606.00000	8,753,000	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,656.00000	8,803,000	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,556.00000	8,703,000	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	32.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,556.00000	6,703,000	32.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		579.00000	477,000	17.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		135.00000	180,000	17.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,454.00000	1,309,000	18.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		10.00000	12,000	18.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,446.00000	2,298,000	24.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		2.00000	1,000	24.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,444.00000	3,297,000	28.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	28.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,456.00000	8,603,000	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	32.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,456.00000	6,603,000	32.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,552.00000	1,407,000	19.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		8.00000	10,000	19.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,545.00000	2,398,000	24.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	24.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,544.00000	3,397,000	29.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	29.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,356.00000	8,503,000	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		724.00000	610,000	17.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		80.00000	113,000	17.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,651.00000	1,505,000	19.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		7.00000	8,000	19.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,644.00000	3,497,000	29.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	29.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	32.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,406.00000	6,553,000	32.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		1.00000	1,000	29.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		4,907.00000	5,054,000	29.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		198.00000	159,000	20.52	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		604.00000	712,000	20.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		686.00000	575,000	17.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		92.00000	128,000	17.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,601.00000	1,456,000	19.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		7.00000	9,000	19.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,595.00000	2,448,000	24.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	24.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,594.00000	3,447,000	29.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	29.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		165.00000	132,000	21.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		721.00000	835,000	21.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		116.00000	93,000	22.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		972.00000	1,096,000	22.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	33.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,706.00000	6,853,000	33.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	32.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,656.00000	6,803,000	32.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		3.00000	2,000	26.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,659.00000	3,805,000	26.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	32.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,606.00000	6,753,000	32.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		123.00000	98,000	22.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		929.00000	1,051,000	22.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,211.00000	1,068,000	17.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		17.00000	21,000	17.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,196.00000	2,049,000	22.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		2.00000	2,000	22.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,194.00000	3,047,000	28.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	28.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		155.00000	124,000	21.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		761.00000	877,000	21.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		546.00000	448,000	17.93	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		152.00000	201,000	17.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,396.00000	2,248,000	23.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		2.00000	1,000	23.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,394.00000	3,247,000	28.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	28.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		1.00000	0,000	29.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,157.00000	5,303,000	29.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	27.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,157.00000	4,304,000	27.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		6.00000	5,000	26.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,162.00000	3,308,000	26.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		146.00000	117,000	21.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		802.00000	920,000	21.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		513.00000	419,000	18.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		169.00000	222,000	18.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,356.00000	1,212,000	17.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		12.00000	15,000	17.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,346.00000	2,199,000	23.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		2.00000	2,000	23.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,344.00000	3,197,000	28.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	28.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		1.00000	0,000	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,207.00000	5,353,000	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	27.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,207.00000	4,354,000	27.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		6.00000	4,000	26.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,212.00000	3,357,000	26.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		138.00000	111,000	21.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		844.00000	964,000	21.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,308.00000	1,164,000	17.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		14.00000	17,000	17.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,296.00000	2,149,000	23.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		2.00000	2,000	23.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,294.00000	3,147,000	28.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	28.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		1.00000	0,000	30.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,257.00000	5,403,000	30.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		5.00000	4,000	26.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,261.00000	3,407,000	26.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		130.00000	104,000	21.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		886.00000	1,007,000	21.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,259.00000	1,115,000	17.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		15.00000	18,000	17.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,246.00000	2,099,000	22.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		2.00000	2,000	22.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,244.00000	3,097,000	28.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	28.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	30.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,406.00000	5,553,000	30.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		1.00000	1,000	28.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,407.00000	4,554,000	28.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		4.00000	3,000	26.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,410.00000	3,556,000	26.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		109.00000	88,000	22.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,015.00000	1,141,000	22.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		372.00000	299,000	18.49	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		278.00000	352,000	18.49	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		1,115.00000	975,000	16.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		21.00000	28,000	16.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		2,097.00000	1,950,000	22.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		3.00000	3,000	22.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		3,095.00000	2,947,000	27.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	27.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		348.00000	280,000	18.69	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		304.00000	383,000	18.69	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		1,067.00000	930,000	17.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		23.00000	33,000	17.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		2,047.00000	1,900,000	21.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		3.00000	3,000	21.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		3,045.00000	2,897,000	27.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	27.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	30.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,506.00000	5,653,000	30.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		4.00000	3,000	26.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,510.00000	3,656,000	26.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		98.00000	79,000	22.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,104.00000	1,232,000	22.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		325.00000	263,000	18.90	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		331.00000	416,000	18.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		1,020.00000	887,000	17.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		26.00000	40,000	17.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,997.00000	1,851,000	21.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		3.00000	4,000	21.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,995.00000	2,847,000	27.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	27.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	30.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,606.00000	5,753,000	30.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		3.00000	2,000	26.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,609.00000	3,755,000	26.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	31.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,806.00000	5,953,000	31.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		1.00000	1,000	29.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,807.00000	4,954,000	29.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		2.00000	2,000	27.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,808.00000	3,955,000	27.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		11.00000	8,000	26.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,817.00000	2,961,000	26.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	31.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,756.00000	5,903,000	31.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		1.00000	1,000	28.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,757.00000	4,904,000	28.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		2.00000	2,000	26.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,758.00000	3,905,000	26.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		804.00000	683,000	17.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		60.00000	86,000	17.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,749.00000	1,603,000	20.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		5.00000	6,000	20.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,745.00000	2,598,000	25.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	25.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	30.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,706.00000	5,853,000	30.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		3.00000	2,000	26.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,709.00000	3,855,000	26.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		13.00000	9,000	26.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,719.00000	2,862,000	26.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		79.00000	64,000	23.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,285.00000	1,417,000	23.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		253.00000	204,000	19.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		459.00000	557,000	19.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		845.00000	722,000	17.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		51.00000	75,000	17.37	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,799.00000	1,653,000	20.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		5.00000	6,000	20.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,795.00000	2,648,000	26.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	26.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	30.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,556.00000	5,703,000	30.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		3.00000	2,000	26.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,559.00000	3,705,000	26.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		305.00000	246,000	19.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		361.00000	449,000	19.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		975.00000	844,000	17.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		31.00000	47,000	17.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,948.00000	1,801,000	21.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		4.00000	4,000	21.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,945.00000	2,797,000	27.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	27.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	30.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,456.00000	5,603,000	30.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		1.00000	1,000	28.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,457.00000	4,604,000	28.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		4.00000	3,000	26.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,460.00000	3,606,000	26.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		93.00000	75,000	23.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,149.00000	1,278,000	23.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		103.00000	83,000	22.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,059.00000	1,186,000	22.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		1.00000	0,000	29.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,107.00000	5,253,000	29.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	27.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,107.00000	4,254,000	27.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		88.00000	71,000	23.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,194.00000	1,324,000	23.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		931.00000	802,000	17.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		37.00000	55,000	17.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,898.00000	1,751,000	20.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		4.00000	4,000	20.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		1.00000	0,000	30.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,307.00000	5,453,000	30.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		5.00000	4,000	26.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,311.00000	3,457,000	26.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		71.00000	58,000	24.17	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,377.00000	1,511,000	24.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		764.00000	646,000	17.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		70.00000	99,000	17.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,700.00000	1,554,000	19.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		6.00000	7,000	19.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,695.00000	2,548,000	25.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	25.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		2.00000	1,000	27.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		3,958.00000	4,104,000	27.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		68.00000	55,000	24.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,424.00000	1,558,000	24.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		83.00000	67,000	23.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,239.00000	1,370,000	23.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		649.00000	541,000	17.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		105.00000	144,000	17.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	34.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,606.00000	7,753,000	34.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	31.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,106.00000	6,253,000	31.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		1.00000	1,000	28.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,607.00000	4,754,000	28.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		7.00000	5,000	26.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,113.00000	3,258,000	26.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,405.00000	1,260,000	18.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		11.00000	13,000	18.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,895.00000	2,747,000	26.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	26.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,394.00000	4,247,000	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		7,856.00000	8,003,000	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	32.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,356.00000	6,503,000	32.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		5.00000	3,000	26.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,361.00000	3,506,000	26.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		210.00000	169,000	20.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		566.00000	672,000	20.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,163.00000	1,020,000	16.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		19.00000	23,000	16.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,645.00000	2,498,000	25.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		1.00000	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	3.75	Call		4,144.00000	3,997,000	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		64.00000	52,000	24.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,470.00000	1,605,000	24.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		483.00000	392,000	18.08	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		189.00000	245,000	18.08	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	28.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,357.00000	4,504,000	28.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		2.00000	1,000	27.33	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,008.00000	4,154,000	27.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		75.00000	61,000	23.97	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,331.00000	1,464,000	23.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		61.00000	50,000	24.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,517.00000	1,653,000	24.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		453.00000	366,000	18.15	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		209.00000	269,000	18.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	27.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,307.00000	4,454,000	27.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		48.00000	40,000	25.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,754.00000	1,893,000	25.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		53.00000	43,000	25.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,659.00000	1,796,000	25.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		425.00000	342,000	18.22	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		231.00000	295,000	18.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		46.00000	38,000	25.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1,802.00000	1,941,000	25.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		51.00000	41,000	25.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,707.00000	1,844,000	25.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		56.00000	45,000	25.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,612.00000	1,748,000	25.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		398.00000	318,000	18.29	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		254.00000	321,000	18.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		1.00000	1,000	28.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,657.00000	4,804,000	28.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		238.00000	191,000	19.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		494.00000	594,000	19.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		1.00000	1,000	29.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		4,857.00000	5,004,000	29.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		12.00000	9,000	26.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,768.00000	2,912,000	26.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		14.00000	10,000	26.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,670.00000	2,813,000	26.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		16.00000	12,000	26.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,572.00000	2,715,000	26.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		186.00000	149,000	20.72	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		642.00000	752,000	20.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		1.00000	1,000	28.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,707.00000	4,854,000	28.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		15.00000	11,000	26.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,621.00000	2,764,000	26.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		18.00000	13,000	26.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,524.00000	2,666,000	26.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		224.00000	180,000	20.11	0.00	0	135.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		530.00000	633,000	20.11	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		1.00000	1,000	28.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,557.00000	4,704,000	28.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		19.00000	14,000	26.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,475.00000	2,617,000	26.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		22.00000	16,000	26.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,378.00000	2,519,000	26.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		26.00000	19,000	26.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,282.00000	2,422,000	26.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		30.00000	22,000	26.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,186.00000	2,325,000	26.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		35.00000	26,000	26.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,091.00000	2,229,000	26.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		39.00000	30,000	26.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		1,995.00000	2,133,000	26.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		42.00000	35,000	26.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		1,898.00000	2,038,000	26.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		269.00000	217,000	19.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		425.00000	520,000	19.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	27.87	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,257.00000	4,404,000	27.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		58.00000	47,000	24.98	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		1,564.00000	1,700,000	24.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		1.00000	1,000	28.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,507.00000	4,654,000	28.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		21.00000	15,000	26.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,427.00000	2,568,000	26.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		24.00000	18,000	26.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,330.00000	2,471,000	26.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		28.00000	21,000	26.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,234.00000	2,374,000	26.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		37.00000	28,000	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,043.00000	2,181,000	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		41.00000	32,000	26.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		1,947.00000	2,085,000	26.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		44.00000	36,000	26.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1,850.00000	1,989,000	26.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		287.00000	231,000	19.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		393.00000	484,000	19.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		32.00000	24,000	26.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,138.00000	2,277,000	26.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	35.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,806.00000	7,953,000	35.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,194.00000	4,047,000	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	31.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		5,856.00000	6,003,000	31.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		2.00000	1,000	27.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		3,858.00000	4,004,000	27.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		7,906.00000	8,053,000	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	31.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		5,906.00000	6,053,000	31.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		2.00000	1,000	27.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		3,908.00000	4,054,000	27.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		4,094.00000	3,947,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,056.00000	8,203,000	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	31.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,056.00000	6,203,000	31.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		2.00000	1,000	27.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,058.00000	4,204,000	27.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,944.00000	3,797,000	29.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	29.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		7,956.00000	8,103,000	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	31.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		5,956.00000	6,103,000	31.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		4,044.00000	3,897,000	30.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	30.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	35.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,606.00000	9,753,000	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,006.00000	8,153,000	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	31.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,006.00000	6,153,000	31.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,994.00000	3,847,000	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,106.00000	8,253,000	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,894.00000	3,747,000	29.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	29.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,156.00000	8,303,000	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	31.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,156.00000	6,303,000	31.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		888.00000	762,000	17.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		44.00000	65,000	17.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,848.00000	1,702,000	20.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		4.00000	5,000	20.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,845.00000	2,697,000	26.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	26.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,844.00000	3,697,000	29.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	29.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	35.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,706.00000	7,853,000	35.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,294.00000	4,147,000	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	35.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,756.00000	7,903,000	35.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,244.00000	4,097,000	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,206.00000	8,353,000	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	32.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,206.00000	6,353,000	32.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,794.00000	3,647,000	29.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	29.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		613.00000	509,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		119.00000	162,000	17.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.87890	8.02780		18.62	2,442,459.00	310	6,847.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	30.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,823.00000	7,972,000	30.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		10.00000	8,000	32.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		5,832.00000	5,979,000	32.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		35.00000	31,000	29.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		3,857.00000	4,002,000	29.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		113.00000	98,000	25.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		1,935.00000	2,069,000	25.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,232.00000	1,095,000	17.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		54.00000	66,000	17.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,185.00000	2,037,000	19.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		7.00000	8,000	19.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,179.00000	3,031,000	24.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		1.00000	2,000	24.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,178.00000	4,029,000	30.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	30.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		1.00000	1,000	30.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,773.00000	7,922,000	30.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		11.00000	9,000	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,783.00000	5,930,000	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		36.00000	31,000	29.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,808.00000	3,952,000	29.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		117.00000	101,000	25.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		1,889.00000	2,022,000	25.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		561.00000	478,000	18.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		333.00000	399,000	18.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,277.00000	1,139,000	17.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		49.00000	60,000	17.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,235.00000	2,087,000	19.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		7.00000	8,000	19.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,229.00000	3,081,000	25.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		1.00000	2,000	25.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,228.00000	4,079,000	30.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	30.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		535.00000	455,000	18.62	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		357.00000	426,000	18.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	30.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		7,873.00000	8,022,000	30.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		10.00000	8,000	31.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		5,882.00000	6,029,000	31.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		34.00000	30,000	29.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		3,906.00000	4,051,000	29.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		110.00000	95,000	25.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		1,982.00000	2,116,000	25.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		511.00000	435,000	18.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		383.00000	456,000	18.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,187.00000	1,054,000	17.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		59.00000	75,000	17.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		2,136.00000	1,988,000	19.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		8.00000	9,000	19.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		3,130.00000	2,981,000	24.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		2.00000	2,000	24.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		4,128.00000	3,979,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	30.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		7,923.00000	8,072,000	30.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		10.00000	8,000	31.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		5,932.00000	6,079,000	31.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		34.00000	28,000	30.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		3,956.00000	4,099,000	30.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		107.00000	92,000	25.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,029.00000	2,163,000	25.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		487.00000	417,000	18.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		409.00000	488,000	18.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,143.00000	1,014,000	17.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		65.00000	85,000	17.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		2,086.00000	1,939,000	19.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		8.00000	10,000	19.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		3,080.00000	2,931,000	24.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		2.00000	2,000	24.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		4,078.00000	3,929,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	30.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,023.00000	8,172,000	30.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		9.00000	7,000	31.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,031.00000	6,178,000	31.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		32.00000	27,000	30.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,054.00000	4,198,000	30.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		100.00000	86,000	25.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,122.00000	2,257,000	25.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		445.00000	381,000	19.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		467.00000	552,000	19.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		1,058.00000	936,000	17.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		80.00000	107,000	17.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,988.00000	1,842,000	19.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		10.00000	13,000	19.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,980.00000	2,831,000	23.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		2.00000	2,000	23.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,978.00000	3,829,000	29.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	29.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	30.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,073.00000	8,222,000	30.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		9.00000	6,000	31.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,081.00000	6,227,000	31.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		31.00000	26,000	30.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,103.00000	4,247,000	30.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		97.00000	83,000	25.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,169.00000	2,304,000	25.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		426.00000	365,000	19.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		498.00000	586,000	19.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		1,019.00000	899,000	17.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		91.00000	120,000	17.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,939.00000	1,794,000	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		11.00000	15,000	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,930.00000	2,782,000	23.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		2.00000	3,000	23.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,928.00000	3,779,000	29.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	29.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	30.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,123.00000	8,272,000	30.61	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	13/09/2010	Foreign Exchange Future	14.15	Call		8.00000	6,000	31.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,130.00000	6,277,000	31.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		30.00000	25,000	30.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,152.00000	4,296,000	30.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		93.00000	80,000	25.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,215.00000	2,351,000	25.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		408.00000	349,000	19.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		530.00000	620,000	19.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		980.00000	862,000	17.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		102.00000	133,000	17.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,891.00000	1,745,000	18.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		13.00000	16,000	18.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,880.00000	2,732,000	23.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		2.00000	3,000	23.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,878.00000	3,729,000	28.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	28.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	30.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,273.00000	8,422,000	30.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		7.00000	5,000	31.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,279.00000	6,426,000	31.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		27.00000	22,000	30.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,299.00000	4,443,000	30.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		85.00000	72,000	26.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,357.00000	2,493,000	26.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		868.00000	758,000	17.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		140.00000	179,000	17.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,746.00000	1,602,000	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		18.00000	23,000	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,731.00000	2,583,000	22.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		3.00000	4,000	22.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,729.00000	3,580,000	28.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		1.00000	1,000	28.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	30.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,223.00000	8,372,000	30.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		7.00000	5,000	31.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,229.00000	6,376,000	31.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		28.00000	23,000	30.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,250.00000	4,394,000	30.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		87.00000	75,000	26.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,309.00000	2,446,000	26.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		375.00000	320,000	19.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		597.00000	691,000	19.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		905.00000	792,000	17.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		127.00000	163,000	17.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,794.00000	1,649,000	18.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		16.00000	20,000	18.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,781.00000	2,632,000	22.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		3.00000	3,000	22.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,778.00000	3,630,000	28.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	28.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	30.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,373.00000	8,522,000	30.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		6.00000	5,000	31.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,378.00000	6,526,000	31.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		25.00000	21,000	30.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,397.00000	4,542,000	30.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		79.00000	68,000	26.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,451.00000	2,589,000	26.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		330.00000	282,000	20.42	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		702.00000	803,000	20.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		799.00000	694,000	17.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		171.00000	215,000	17.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,650.00000	1,507,000	18.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		22.00000	28,000	18.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,632.00000	2,483,000	22.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		4.00000	4,000	22.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,629.00000	3,480,000	27.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		1.00000	1,000	27.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		359.00000	307,000	20.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		631.00000	728,000	20.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		1.00000	1,000	30.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,673.00000	7,822,000	30.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		11.00000	9,000	31.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,683.00000	5,830,000	31.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		38.00000	33,000	29.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,710.00000	3,854,000	29.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		125.00000	108,000	24.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,797.00000	1,929,000	24.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		614.00000	526,000	18.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		286.00000	347,000	18.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,368.00000	1,229,000	17.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		40.00000	50,000	17.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,334.00000	2,186,000	20.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		6.00000	7,000	20.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,329.00000	3,180,000	25.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		1.00000	1,000	25.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,328.00000	4,179,000	30.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	30.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		1.00000	1,000	30.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,723.00000	7,872,000	30.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		11.00000	9,000	31.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,733.00000	5,880,000	31.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		37.00000	32,000	29.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,759.00000	3,903,000	29.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		121.00000	105,000	24.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		1,843.00000	1,976,000	24.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		587.00000	502,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		309.00000	373,000	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,322.00000	1,184,000	17.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		44.00000	55,000	17.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,284.00000	2,136,000	20.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		6.00000	7,000	20.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,279.00000	3,130,000	25.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		1.00000	1,000	25.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,278.00000	4,129,000	30.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	30.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	30.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		7,973.00000	8,122,000	30.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		10.00000	7,000	31.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		5,982.00000	6,128,000	31.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		33.00000	28,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,005.00000	4,149,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		104.00000	89,000	25.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,076.00000	2,210,000	25.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		465.00000	398,000	19.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		437.00000	519,000	19.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		1,099.00000	975,000	17.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		71.00000	96,000	17.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		2,037.00000	1,891,000	19.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		9.00000	12,000	19.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		3,030.00000	2,881,000	24.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		2.00000	2,000	24.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		4,028.00000	3,879,000	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	30.61	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	13/09/2010	Foreign Exchange Future	16.20	Put		8,173.00000	8,322,000	30.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		8.00000	6,000	31.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,180.00000	6,327,000	31.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		29.00000	24,000	30.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,201.00000	4,345,000	30.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		90.00000	77,000	26.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,262.00000	2,398,000	26.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		391.00000	335,000	19.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		563.00000	656,000	19.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		942.00000	827,000	17.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		114.00000	148,000	17.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,842.00000	1,697,000	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		14.00000	18,000	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,831.00000	2,682,000	23.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		3.00000	3,000	23.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,828.00000	3,680,000	28.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	28.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	30.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,323.00000	8,472,000	30.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		7.00000	5,000	31.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,329.00000	6,476,000	31.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		26.00000	22,000	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,348.00000	4,493,000	30.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		82.00000	70,000	26.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,404.00000	2,541,000	26.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		344.00000	294,000	20.26	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		666.00000	765,000	20.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		833.00000	726,000	17.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		155.00000	197,000	17.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,698.00000	1,554,000	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		20.00000	25,000	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,681.00000	2,533,000	22.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		3.00000	4,000	22.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,679.00000	3,530,000	27.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		1.00000	1,000	27.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		163.00000	140,000	23.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,435.00000	1,561,000	23.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		182.00000	156,000	22.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,304.00000	1,427,000	22.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		813.00000	920,000	20.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		291.00000	249,000	20.91	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		930.00000	1,041,000	21.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		258.00000	220,000	21.40	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		189.00000	162,000	22.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,261.00000	1,383,000	22.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		204.00000	175,000	22.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,176.00000	1,296,000	22.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			8.01060	8.16040		18.90	0.00	0	663.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		16.00000	14,000	33.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,806.00000	7,953,000	33.55	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	13.95	Call		35.00000	31,000	31.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,825.00000	5,970,000	31.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		76.00000	68,000	28.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		3,866.00000	4,007,000	28.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		188.00000	167,000	24.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		1,978.00000	2,106,000	24.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		652.00000	572,000	18.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		442.00000	511,000	18.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,303.00000	1,173,000	17.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		93.00000	112,000	17.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,224.00000	2,076,000	18.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		14.00000	15,000	18.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,215.00000	3,066,000	23.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		5.00000	5,000	23.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,211.00000	4,062,000	27.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	1,000	27.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		429.00000	377,000	20.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		819.00000	916,000	20.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		16.00000	13,000	33.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		7,856.00000	8,002,000	33.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		35.00000	31,000	31.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		5,875.00000	6,020,000	31.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		74.00000	66,000	28.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		3,914.00000	4,055,000	28.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		184.00000	163,000	24.44	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		2,024.00000	2,152,000	24.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,261.00000	1,133,000	17.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		101.00000	122,000	17.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,175.00000	2,027,000	17.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		15.00000	16,000	17.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,165.00000	3,016,000	23.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		5.00000	5,000	23.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		4,161.00000	4,012,000	27.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	1,000	27.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		15.00000	13,000	33.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		7,905.00000	8,052,000	33.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		34.00000	30,000	31.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		5,924.00000	6,069,000	31.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		73.00000	65,000	28.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		3,963.00000	4,104,000	28.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		179.00000	159,000	24.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,069.00000	2,198,000	24.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		606.00000	532,000	19.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		496.00000	571,000	19.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,220.00000	1,096,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		110.00000	135,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		2,126.00000	1,979,000	17.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		16.00000	18,000	17.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		3,116.00000	2,967,000	22.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		6.00000	6,000	22.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		4,111.00000	3,962,000	27.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	1,000	27.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		15.00000	13,000	33.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		7,955.00000	8,102,000	33.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		33.00000	29,000	31.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		5,973.00000	6,118,000	31.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		72.00000	64,000	28.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,012.00000	4,153,000	28.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		175.00000	155,000	24.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,115.00000	2,244,000	24.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		584.00000	514,000	19.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		524.00000	603,000	19.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,180.00000	1,059,000	17.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		120.00000	148,000	17.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		2,077.00000	1,931,000	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		17.00000	20,000	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		3,066.00000	2,917,000	22.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		6.00000	6,000	22.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		4,061.00000	3,912,000	27.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	1,000	27.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		628.00000	551,000	18.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		468.00000	540,000	18.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		15.00000	12,000	33.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,005.00000	8,151,000	33.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		33.00000	29,000	32.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,023.00000	6,168,000	32.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		70.00000	62,000	29.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,060.00000	4,201,000	29.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		171.00000	151,000	24.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,161.00000	2,290,000	24.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		563.00000	496,000	19.32	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		553.00000	635,000	19.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,140.00000	1,024,000	17.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		130.00000	163,000	17.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		2,027.00000	1,884,000	17.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		17.00000	23,000	17.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		3,017.00000	2,867,000	22.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		7.00000	6,000	22.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		4,012.00000	3,862,000	26.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		2.00000	1,000	26.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		15.00000	12,000	33.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,055.00000	8,201,000	33.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		32.00000	28,000	32.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,072.00000	6,217,000	32.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		69.00000	61,000	29.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,109.00000	4,250,000	29.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		166.00000	147,000	24.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,206.00000	2,336,000	24.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		544.00000	479,000	19.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		584.00000	668,000	19.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		1,103.00000	989,000	17.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		143.00000	178,000	17.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,980.00000	1,836,000	17.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		20.00000	25,000	17.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,967.00000	2,818,000	22.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		7.00000	7,000	22.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,962.00000	3,812,000	26.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		2.00000	1,000	26.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		14.00000	12,000	33.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,104.00000	8,251,000	33.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		32.00000	27,000	32.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,122.00000	6,266,000	32.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		67.00000	59,000	29.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,157.00000	4,298,000	29.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		162.00000	143,000	24.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,252.00000	2,382,000	24.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		525.00000	463,000	19.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		615.00000	702,000	19.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		1,067.00000	955,000	17.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		157.00000	194,000	17.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,932.00000	1,789,000	17.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		22.00000	28,000	17.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,917.00000	2,768,000	21.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		7.00000	7,000	21.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,912.00000	3,762,000	26.50	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	4.25	Put		2.00000	1,000	26.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		13.00000	10,000	33.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,303.00000	8,449,000	33.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		29.00000	25,000	32.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,319.00000	6,464,000	32.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		62.00000	55,000	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,352.00000	4,494,000	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		146.00000	129,000	25.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,436.00000	2,568,000	25.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		459.00000	404,000	20.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		749.00000	843,000	20.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		931.00000	829,000	17.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		221.00000	268,000	17.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,745.00000	1,605,000	17.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		35.00000	44,000	17.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,719.00000	2,570,000	20.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		9.00000	9,000	20.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,713.00000	3,563,000	25.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		3.00000	2,000	25.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		13.00000	11,000	33.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,253.00000	8,400,000	33.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		30.00000	26,000	32.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,270.00000	6,415,000	32.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		63.00000	56,000	29.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,303.00000	4,445,000	29.43	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	13/12/2010	Foreign Exchange Future	10.40	Call		150.00000	132,000	25.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,390.00000	2,521,000	25.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		474.00000	417,000	20.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		714.00000	806,000	20.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		964.00000	859,000	17.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		204.00000	248,000	17.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,791.00000	1,650,000	17.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		31.00000	39,000	17.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,768.00000	2,619,000	21.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		8.00000	8,000	21.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,762.00000	3,613,000	25.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		2.00000	2,000	25.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		415.00000	365,000	20.56	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		855.00000	954,000	20.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		12.00000	10,000	33.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,352.00000	8,499,000	33.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		28.00000	25,000	32.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,368.00000	6,514,000	32.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		60.00000	53,000	29.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,400.00000	4,542,000	29.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		142.00000	126,000	25.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,482.00000	2,615,000	25.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		443.00000	390,000	20.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		783.00000	879,000	20.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		899.00000	799,000	18.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		239.00000	288,000	18.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,699.00000	1,560,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		39.00000	49,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,669.00000	2,520,000	20.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		9.00000	9,000	20.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,663.00000	3,513,000	25.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		3.00000	2,000	25.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		508.00000	447,000	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		648.00000	736,000	19.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		17.00000	14,000	33.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,707.00000	7,853,000	33.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		36.00000	32,000	31.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,726.00000	5,871,000	31.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		78.00000	70,000	28.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,768.00000	3,909,000	28.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		198.00000	176,000	24.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		1,888.00000	2,015,000	24.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		701.00000	617,000	18.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		391.00000	456,000	18.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,387.00000	1,255,000	17.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		77.00000	94,000	17.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,323.00000	2,174,000	18.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		13.00000	13,000	18.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,314.00000	3,165,000	23.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		4.00000	4,000	23.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,311.00000	4,161,000	27.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	27.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		16.00000	14,000	33.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,756.00000	7,903,000	33.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		36.00000	32,000	31.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,776.00000	5,921,000	31.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		77.00000	69,000	28.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,817.00000	3,958,000	28.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		193.00000	172,000	24.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		1,933.00000	2,061,000	24.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		676.00000	594,000	18.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		416.00000	483,000	18.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,345.00000	1,214,000	17.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		85.00000	103,000	17.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,274.00000	2,125,000	18.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		14.00000	14,000	18.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,265.00000	3,116,000	23.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		5.00000	5,000	23.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,261.00000	4,111,000	27.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	27.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		14.00000	11,000	33.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,154.00000	8,300,000	33.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		31.00000	27,000	32.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,171.00000	6,316,000	32.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		66.00000	58,000	29.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,206.00000	4,347,000	29.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		158.00000	139,000	25.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,298.00000	2,428,000	25.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		1,032.00000	922,000	17.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		172.00000	211,000	17.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,885.00000	1,743,000	17.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		25.00000	32,000	17.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,868.00000	2,719,000	21.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		8.00000	8,000	21.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,862.00000	3,713,000	26.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		2.00000	2,000	26.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		13.00000	11,000	33.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,203.00000	8,350,000	33.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		30.00000	26,000	32.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,220.00000	6,365,000	32.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		64.00000	57,000	29.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,254.00000	4,396,000	29.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		154.00000	136,000	25.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,344.00000	2,475,000	25.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		491.00000	432,000	19.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		681.00000	771,000	19.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		997.00000	890,000	17.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		187.00000	229,000	17.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,838.00000	1,696,000	17.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		28.00000	35,000	17.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,818.00000	2,669,000	21.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		8.00000	8,000	21.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,812.00000	3,663,000	26.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		2.00000	2,000	26.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		23.00000	19,000	32.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		6,913.00000	7,058,000	32.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		48.00000	43,000	30.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		4,938.00000	5,082,000	30.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		109.00000	97,000	26.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		2,999.00000	3,136,000	26.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		311.00000	275,000	21.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,201.00000	1,314,000	21.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		5,110.00000	4,961,000	27.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	27.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,242.00000	1,355,000	21.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		302.00000	266,000	21.95	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		239.00000	212,000	23.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,579.00000	1,701,000	23.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		284.00000	251,000	22.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,324.00000	1,440,000	22.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		233.00000	206,000	23.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,623.00000	1,745,000	23.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.00700	12.13460		13.43	3,097,806.00	258	12,402.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	42.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,865.00000	9,993,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,865.00000	7,993,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	39.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,865.00000	5,993,000	39.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	32.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,865.00000	3,993,000	32.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		2.00000	1,000	22.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,867.00000	1,994,000	22.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		18.00000	12,000	17.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		883.00000	1,005,000	17.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		258.00000	175,000	13.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		123.00000	168,000	13.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,138.00000	1,012,000	16.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3.00000	5,000	16.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,135.00000	2,007,000	22.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		0.00000	0,000	22.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		10,015.00000	10,143,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		8,015.00000	8,143,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	39.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		6,015.00000	6,143,000	39.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	32.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,015.00000	4,143,000	32.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	22.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,016.00000	2,144,000	22.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		12.00000	8,000	18.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,027.00000	1,151,000	18.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		171.00000	119,000	14.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		186.00000	262,000	14.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		990.00000	866,000	16.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		5.00000	9,000	16.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,985.00000	1,857,000	21.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		0.00000	0,000	21.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		9,965.00000	10,093,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		7,965.00000	8,093,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	39.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		5,965.00000	6,093,000	39.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	32.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		3,965.00000	4,093,000	32.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	22.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		1,966.00000	2,094,000	22.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		14.00000	9,000	18.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		979.00000	1,102,000	18.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		198.00000	135,000	13.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		163.00000	228,000	13.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,039.00000	914,000	16.24	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	11.10	Put		4.00000	7,000	16.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2,035.00000	1,907,000	22.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		0.00000	0,000	22.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,985.00000	2,857,000	20.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	20.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,365.00000	9,493,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	41.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,365.00000	7,493,000	41.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		9,215.00000	9,343,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	41.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		7,215.00000	7,343,000	41.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	36.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,215.00000	5,343,000	36.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	29.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,215.00000	3,343,000	29.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		7.00000	5,000	19.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,222.00000	1,348,000	19.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		103.00000	69,000	14.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		318.00000	412,000	14.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		797.00000	676,000	15.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		12.00000	19,000	15.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,785.00000	1,658,000	20.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		0.00000	1,000	20.55	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	9.35	Call		2,785.00000	2,657,000	20.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		0.00000	0,000	20.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		9,065.00000	9,193,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	40.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,065.00000	7,193,000	40.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	36.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,065.00000	5,193,000	36.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	28.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,065.00000	3,193,000	28.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		11.00000	7,000	18.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,076.00000	1,200,000	18.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		151.00000	104,000	14.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		216.00000	297,000	14.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		941.00000	818,000	15.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		6.00000	11,000	15.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,935.00000	1,807,000	21.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		0.00000	0,000	21.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,935.00000	2,807,000	20.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	20.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		9,115.00000	9,243,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	40.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,115.00000	7,243,000	40.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	36.61	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	17.25	Put		5,115.00000	5,243,000	36.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	28.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		3,115.00000	3,243,000	28.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		9.00000	6,000	18.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,124.00000	1,249,000	18.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		133.00000	91,000	14.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		248.00000	334,000	14.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		893.00000	770,000	15.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		8.00000	13,000	15.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,885.00000	1,757,000	21.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		0.00000	0,000	21.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,885.00000	2,757,000	20.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	20.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		9,265.00000	9,393,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	41.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,265.00000	7,393,000	41.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	37.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,265.00000	5,393,000	37.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	29.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,265.00000	3,393,000	29.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		6.00000	4,000	19.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,271.00000	1,397,000	19.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		90.00000	60,000	15.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		355.00000	453,000	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	11.40	Call		750.00000	630,000	15.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		15.00000	23,000	15.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,735.00000	1,608,000	20.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		0.00000	1,000	20.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,735.00000	2,607,000	20.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		0.00000	0,000	20.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,515.00000	9,643,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	41.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,515.00000	7,643,000	41.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,665.00000	9,793,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	41.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,665.00000	7,793,000	41.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,915.00000	10,043,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,915.00000	8,043,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	39.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,915.00000	6,043,000	39.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	32.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,915.00000	4,043,000	32.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		16.00000	10,000	18.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		931.00000	1,053,000	18.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		227.00000	154,000	13.65	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	12.05	Put		142.00000	197,000	13.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,089.00000	963,000	16.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		4.00000	6,000	16.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,085.00000	1,957,000	22.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		0.00000	0,000	22.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,815.00000	9,943,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	41.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,815.00000	7,943,000	41.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,765.00000	9,893,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	41.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,765.00000	7,893,000	41.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,715.00000	9,843,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	41.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,715.00000	7,843,000	41.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,615.00000	9,743,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	41.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,615.00000	7,743,000	41.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,465.00000	9,593,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	41.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,465.00000	7,593,000	41.46	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	21.55	Call		0.00000	0,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,415.00000	9,543,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	41.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,415.00000	7,543,000	41.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,315.00000	9,443,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	41.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,315.00000	7,443,000	41.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	37.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,315.00000	5,443,000	37.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	29.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,315.00000	3,443,000	29.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		6.00000	4,000	19.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,321.00000	1,447,000	19.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		79.00000	52,000	15.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		394.00000	495,000	15.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		703.00000	585,000	15.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		18.00000	28,000	15.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,685.00000	1,558,000	19.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		0.00000	1,000	19.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,685.00000	2,557,000	21.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		0.00000	0,000	21.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		9,165.00000	9,293,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	41.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		7,165.00000	7,293,000	41.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	36.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		5,165.00000	5,293,000	36.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	33.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		4,165.00000	4,293,000	33.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	28.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,165.00000	3,293,000	28.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	23.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		2,166.00000	2,294,000	23.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		8.00000	5,000	19.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,173.00000	1,298,000	19.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		117.00000	79,000	14.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		282.00000	372,000	14.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		845.00000	723,000	15.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		10.00000	16,000	15.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,835.00000	1,708,000	20.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		0.00000	1,000	20.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,835.00000	2,707,000	20.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	20.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	22.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,916.00000	2,044,000	22.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	38.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,765.00000	5,893,000	38.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	35.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,765.00000	4,893,000	35.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	31.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,765.00000	3,893,000	31.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	26.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,765.00000	2,893,000	26.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		2.00000	1,000	21.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,767.00000	1,894,000	21.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		23.00000	15,000	17.36	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		788.00000	908,000	17.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		326.00000	234,000	13.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		91.00000	127,000	13.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,237.00000	1,110,000	17.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		2.00000	3,000	17.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,235.00000	2,107,000	22.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		0.00000	0,000	22.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	37.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,515.00000	5,643,000	37.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	34.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,515.00000	4,643,000	34.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	30.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,515.00000	3,643,000	30.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		1.00000	0,000	25.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,516.00000	2,643,000	25.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		4.00000	2,000	20.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,519.00000	1,645,000	20.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		46.00000	30,000	16.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		561.00000	673,000	16.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		524.00000	414,000	14.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		39.00000	57,000	14.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,486.00000	1,359,000	18.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		1.00000	2,000	18.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,485.00000	2,357,000	21.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		0.00000	0,000	21.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	38.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,615.00000	5,743,000	38.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	34.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,615.00000	4,743,000	34.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,615.00000	3,743,000	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		1.00000	0,000	26.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,616.00000	2,743,000	26.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		3.00000	2,000	21.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,618.00000	1,745,000	21.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		35.00000	23,000	16.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		650.00000	766,000	16.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		441.00000	337,000	14.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		56.00000	80,000	14.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,386.00000	1,259,000	18.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		1.00000	2,000	18.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,385.00000	2,257,000	21.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		0.00000	0,000	21.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	37.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,415.00000	5,543,000	37.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	34.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,415.00000	4,543,000	34.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	30.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,415.00000	3,543,000	30.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		1.00000	1,000	24.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,416.00000	2,544,000	24.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		4.00000	3,000	20.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,419.00000	1,546,000	20.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		60.00000	39,000	15.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		475.00000	582,000	15.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		612.00000	497,000	14.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		27.00000	40,000	14.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,586.00000	1,458,000	19.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		1.00000	1,000	19.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,585.00000	2,457,000	21.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		0.00000	0,000	21.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	38.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,715.00000	5,843,000	38.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	35.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,715.00000	4,843,000	35.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	31.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,715.00000	3,843,000	31.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	26.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,715.00000	2,843,000	26.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		2.00000	2,000	21.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,717.00000	1,845,000	21.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		27.00000	17,000	17.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		742.00000	860,000	17.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		363.00000	266,000	13.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		78.00000	109,000	13.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,287.00000	1,160,000	17.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		2.00000	3,000	17.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,285.00000	2,157,000	22.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		0.00000	0,000	22.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	38.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,815.00000	5,943,000	38.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	35.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,815.00000	4,943,000	35.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,815.00000	3,943,000	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	27.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,815.00000	2,943,000	27.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		2.00000	1,000	21.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,817.00000	1,944,000	21.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		20.00000	13,000	17.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		835.00000	956,000	17.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		291.00000	203,000	13.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		106.00000	146,000	13.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,188.00000	1,061,000	16.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3.00000	4,000	16.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,185.00000	2,057,000	22.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		0.00000	0,000	22.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	38.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,665.00000	5,793,000	38.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	35.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,665.00000	4,793,000	35.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	31.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,665.00000	3,793,000	31.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	26.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,665.00000	2,793,000	26.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		3.00000	2,000	21.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,668.00000	1,795,000	21.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		31.00000	20,000	16.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		696.00000	813,000	16.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		401.00000	300,000	14.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		66.00000	93,000	14.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,337.00000	1,209,000	17.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		2.00000	2,000	17.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,335.00000	2,207,000	22.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		0.00000	0,000	22.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	38.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,565.00000	5,693,000	38.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	34.77	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	16.70	Put		4,565.00000	4,693,000	34.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	30.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,565.00000	3,693,000	30.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		1.00000	0,000	25.75	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,566.00000	2,693,000	25.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		3.00000	2,000	20.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,568.00000	1,695,000	20.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		40.00000	26,000	16.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		605.00000	719,000	16.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		482.00000	375,000	14.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		47.00000	68,000	14.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,436.00000	1,309,000	18.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		1.00000	2,000	18.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,435.00000	2,307,000	21.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		0.00000	0,000	21.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	37.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,465.00000	5,593,000	37.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	34.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,465.00000	4,593,000	34.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	30.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,465.00000	3,593,000	30.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		1.00000	0,000	25.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,466.00000	2,593,000	25.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		4.00000	3,000	20.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,469.00000	1,596,000	20.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		53.00000	34,000	16.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		518.00000	627,000	16.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		568.00000	455,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		33.00000	48,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,536.00000	1,408,000	19.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		1.00000	1,000	19.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,535.00000	2,407,000	21.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		0.00000	0,000	21.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	37.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,365.00000	5,493,000	37.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	34.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,365.00000	4,493,000	34.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	29.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,365.00000	3,493,000	29.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		1.00000	1,000	24.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,366.00000	2,494,000	24.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		69.00000	45,000	15.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		434.00000	538,000	15.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		657.00000	541,000	15.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		22.00000	34,000	15.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,635.00000	1,508,000	19.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		0.00000	1,000	19.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,635.00000	2,507,000	21.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		0.00000	0,000	21.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		5.00000	3,000	19.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,370.00000	1,496,000	19.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,465.00000	8,593,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	40.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,465.00000	6,593,000	40.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,535.00000	3,407,000	19.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	19.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,365.00000	8,493,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	39.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,365.00000	6,493,000	39.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,635.00000	3,507,000	19.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	19.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,415.00000	8,543,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	39.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,415.00000	6,543,000	39.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,585.00000	3,457,000	19.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	19.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,665.00000	8,793,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	40.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,665.00000	6,793,000	40.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,335.00000	3,207,000	19.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	19.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,765.00000	8,893,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,765.00000	6,893,000	40.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,235.00000	3,107,000	19.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	19.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,715.00000	8,843,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	40.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,715.00000	6,843,000	40.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,285.00000	3,157,000	19.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	19.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,815.00000	8,943,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	40.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,815.00000	6,943,000	40.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,185.00000	3,057,000	19.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	19.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		8,965.00000	9,093,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	40.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		6,965.00000	7,093,000	40.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	36.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		4,965.00000	5,093,000	36.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	27.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		2,965.00000	3,093,000	27.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3,035.00000	2,907,000	19.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	19.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		9,015.00000	9,143,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	40.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,015.00000	7,143,000	40.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	36.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,015.00000	5,143,000	36.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	28.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,015.00000	3,143,000	28.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		8,915.00000	9,043,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	40.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,915.00000	7,043,000	40.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	35.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,915.00000	5,043,000	35.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	27.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,915.00000	3,043,000	27.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,085.00000	2,957,000	19.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	19.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		8,215.00000	8,343,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	39.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		6,215.00000	6,343,000	39.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	33.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		4,215.00000	4,343,000	33.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	23.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,216.00000	2,344,000	23.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		3,785.00000	3,657,000	19.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	19.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,185.00000	4,057,000	19.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	19.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,135.00000	3,007,000	19.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	19.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,135.00000	4,007,000	19.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	19.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,285.00000	4,157,000	19.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	19.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,085.00000	3,957,000	19.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	19.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,515.00000	8,643,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	40.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,515.00000	6,643,000	40.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,485.00000	3,357,000	19.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	19.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,985.00000	3,857,000	19.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	19.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	42.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		8,065.00000	8,193,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	39.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		6,065.00000	6,193,000	39.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	33.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,065.00000	4,193,000	33.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	23.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,066.00000	2,194,000	23.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,935.00000	3,807,000	19.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	19.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,315.00000	8,443,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		6,315.00000	6,443,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	33.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,315.00000	4,443,000	33.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		1.00000	1,000	24.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,316.00000	2,444,000	24.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,685.00000	3,557,000	19.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	19.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,565.00000	8,693,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	40.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,565.00000	6,693,000	40.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,435.00000	3,307,000	19.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	19.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		8,265.00000	8,393,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	39.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,265.00000	6,393,000	39.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	33.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,265.00000	4,393,000	33.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	24.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,266.00000	2,394,000	24.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,735.00000	3,607,000	19.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	19.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,615.00000	8,743,000	42.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	40.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,615.00000	6,743,000	40.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,385.00000	3,257,000	19.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	19.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.20880	12.33660		15.33	610,440.00	50	13,348.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,713.00000	9,841,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		1.00000	1,000	28.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,714.00000	7,842,000	28.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,013.00000	10,141,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		1.00000	1,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,014.00000	8,142,000	28.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,513.00000	9,641,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		1.00000	1,000	28.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,514.00000	7,642,000	28.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		4.00000	3,000	25.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,517.00000	5,644,000	25.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		26.00000	22,000	24.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,539.00000	3,663,000	24.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,363.00000	9,491,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		1.00000	1,000	28.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,364.00000	7,492,000	28.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		5.00000	4,000	25.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,368.00000	5,495,000	25.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		29.00000	25,000	24.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,392.00000	3,516,000	24.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		9,263.00000	9,391,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		1.00000	1,000	28.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,264.00000	7,392,000	28.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		145.00000	127,000	19.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,408.00000	1,518,000	19.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		337.00000	295,000	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		600.00000	686,000	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,759.00000	1,635,000	15.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		22.00000	26,000	15.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,742.00000	2,615,000	19.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		5.00000	6,000	19.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,063.00000	9,191,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		1.00000	1,000	27.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,064.00000	7,192,000	27.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,113.00000	9,241,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		1.00000	1,000	27.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,114.00000	7,242,000	27.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		387.00000	338,000	16.11	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		500.00000	579,000	16.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		984.00000	882,000	14.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		97.00000	123,000	14.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,904.00000	1,779,000	16.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		17.00000	20,000	16.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,891.00000	2,764,000	20.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		4.00000	5,000	20.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,563.00000	9,691,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		4.00000	3,000	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,567.00000	5,694,000	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		25.00000	21,000	24.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,588.00000	3,712,000	24.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,763.00000	9,891,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		1.00000	1,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,764.00000	7,892,000	28.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		3.00000	2,000	25.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,766.00000	5,893,000	25.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		9,913.00000	10,041,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		1.00000	1,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,914.00000	8,042,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		471.00000	407,000	15.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		384.00000	448,000	15.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,153.00000	1,039,000	14.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		66.00000	80,000	14.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,099.00000	1,973,000	16.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		12.00000	14,000	16.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		9,963.00000	10,091,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		1.00000	1,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		7,964.00000	8,092,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,108.00000	998,000	14.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		71.00000	89,000	14.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2,050.00000	1,924,000	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		13.00000	15,000	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	28.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,863.00000	9,991,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		1.00000	1,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,864.00000	7,992,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		94.00000	84,000	21.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		1,957.00000	2,075,000	21.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		199.00000	175,000	18.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,062.00000	1,166,000	18.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		496.00000	427,000	15.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		359.00000	418,000	15.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,198.00000	1,080,000	14.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		61.00000	71,000	14.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,148.00000	2,022,000	17.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		11.00000	13,000	17.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,813.00000	9,941,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		3.00000	2,000	25.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,816.00000	5,943,000	25.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		21.00000	18,000	24.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,834.00000	3,959,000	24.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,663.00000	9,791,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		1.00000	1,000	28.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,664.00000	7,792,000	28.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,613.00000	9,741,000	28.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		1.00000	1,000	28.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,614.00000	7,742,000	28.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		4.00000	3,000	25.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,617.00000	5,744,000	25.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		24.00000	20,000	24.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,637.00000	3,761,000	24.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,463.00000	9,591,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		1.00000	1,000	28.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,464.00000	7,592,000	28.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		4.00000	3,000	25.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,467.00000	5,594,000	25.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		27.00000	23,000	24.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,490.00000	3,614,000	24.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		729.00000	642,000	14.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		192.00000	233,000	14.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,568.00000	1,446,000	15.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		31.00000	37,000	15.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,544.00000	2,417,000	18.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		7.00000	8,000	18.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,413.00000	9,541,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		1.00000	1,000	28.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,414.00000	7,542,000	28.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	28.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		9,313.00000	9,441,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		1.00000	1,000	28.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,314.00000	7,442,000	28.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		139.00000	123,000	19.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,452.00000	1,564,000	19.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		833.00000	739,000	14.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		146.00000	180,000	14.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1,711.00000	1,587,000	15.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		24.00000	28,000	15.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		9,213.00000	9,341,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		1.00000	1,000	27.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		7,214.00000	7,342,000	27.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		3.00000	3,000	25.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,716.00000	5,844,000	25.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		9.00000	7,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,722.00000	4,848,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		22.00000	19,000	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,735.00000	3,860,000	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		48.00000	41,000	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,761.00000	2,882,000	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		150.00000	132,000	19.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,363.00000	1,473,000	19.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		353.00000	308,000	16.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		566.00000	649,000	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
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		907.00000	809,000	14.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		120.00000	150,000	14.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,807.00000	1,683,000	16.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		20.00000	24,000	16.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,792.00000	2,664,000	19.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		5.00000	5,000	19.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		91.00000	80,000	21.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,004.00000	2,121,000	21.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		2.00000	2,000	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,265.00000	6,393,000	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		14.00000	11,000	25.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,277.00000	4,402,000	25.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		31.00000	26,000	24.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,294.00000	3,417,000	24.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		548.00000	475,000	15.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		311.00000	366,000	15.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,288.00000	1,169,000	14.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		51.00000	60,000	14.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		2.00000	2,000	26.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		6,165.00000	6,293,000	26.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		236.00000	207,000	17.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		899.00000	998,000	17.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		605.00000	527,000	15.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		268.00000	318,000	15.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,380.00000	1,260,000	14.93	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	11.00	Put		43.00000	51,000	14.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,346.00000	2,219,000	17.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		9.00000	10,000	17.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		3.00000	2,000	25.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,866.00000	5,993,000	25.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		8.00000	6,000	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,871.00000	4,997,000	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		20.00000	17,000	25.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,883.00000	4,008,000	25.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		42.00000	36,000	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,905.00000	3,027,000	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		134.00000	118,000	20.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,497.00000	1,609,000	20.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		308.00000	269,000	16.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		671.00000	760,000	16.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		798.00000	706,000	14.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		161.00000	197,000	14.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,663.00000	1,540,000	15.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		26.00000	31,000	15.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,643.00000	2,516,000	19.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		6.00000	7,000	19.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		697.00000	612,000	15.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		210.00000	253,000	15.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,521.00000	1,399,000	15.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		34.00000	40,000	15.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,494.00000	2,367,000	18.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		7.00000	8,000	18.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		5.00000	4,000	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,318.00000	5,445,000	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		13.00000	11,000	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,326.00000	4,452,000	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		208.00000	182,000	18.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,021.00000	1,123,000	18.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		522.00000	450,000	15.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		335.00000	391,000	15.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,198.00000	2,071,000	17.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		11.00000	12,000	17.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		2.00000	2,000	26.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		6,215.00000	6,343,000	26.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		15.00000	12,000	25.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,228.00000	4,353,000	25.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		32.00000	27,000	23.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,245.00000	3,368,000	23.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		104.00000	92,000	21.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,817.00000	1,933,000	21.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		226.00000	198,000	17.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		939.00000	1,039,000	17.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		576.00000	500,000	15.19	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		289.00000	341,000	15.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,334.00000	1,214,000	14.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		47.00000	55,000	14.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,296.00000	2,170,000	17.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		9.00000	11,000	17.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		2.00000	2,000	26.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		6,115.00000	6,243,000	26.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		6.00000	5,000	25.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,119.00000	5,246,000	25.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		17.00000	13,000	25.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,130.00000	4,254,000	25.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		35.00000	30,000	23.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,148.00000	3,271,000	23.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		247.00000	216,000	17.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		860.00000	957,000	17.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		634.00000	554,000	15.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		247.00000	295,000	15.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,427.00000	1,306,000	15.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		40.00000	47,000	15.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,395.00000	2,268,000	18.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		8.00000	9,000	18.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		258.00000	226,000	17.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		821.00000	917,000	17.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		665.00000	582,000	15.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		228.00000	273,000	15.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,445.00000	2,318,000	18.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		8.00000	9,000	18.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		3.00000	2,000	26.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,916.00000	6,043,000	26.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		7.00000	6,000	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,920.00000	5,047,000	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		20.00000	16,000	25.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,933.00000	4,057,000	25.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		41.00000	35,000	23.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		2,954.00000	3,076,000	23.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		294.00000	257,000	17.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		707.00000	798,000	17.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		763.00000	674,000	14.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		176.00000	215,000	14.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,615.00000	1,493,000	15.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		28.00000	34,000	15.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,593.00000	2,466,000	18.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		6.00000	7,000	18.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		129.00000	114,000	20.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,542.00000	1,655,000	20.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		3.00000	3,000	25.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,666.00000	5,794,000	25.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		9.00000	8,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,672.00000	4,799,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		23.00000	20,000	24.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,686.00000	3,811,000	24.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		50.00000	42,000	22.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,713.00000	2,833,000	22.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		163.00000	143,000	19.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,276.00000	1,384,000	19.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		4.00000	3,000	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,417.00000	5,544,000	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		12.00000	10,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,425.00000	4,551,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		28.00000	24,000	24.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,441.00000	3,565,000	24.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		61.00000	52,000	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,474.00000	2,593,000	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		191.00000	168,000	18.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,104.00000	1,209,000	18.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		5.00000	4,000	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,218.00000	5,345,000	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,064.00000	959,000	14.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		77.00000	100,000	14.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		2,001.00000	1,876,000	16.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		14.00000	17,000	16.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,991.00000	2,863,000	20.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		4.00000	4,000	20.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		6.00000	5,000	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,069.00000	5,196,000	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		17.00000	14,000	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,080.00000	4,205,000	25.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		82.00000	70,000	21.92	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,145.00000	2,261,000	21.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,024.00000	920,000	14.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		87.00000	111,000	14.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,952.00000	1,827,000	16.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		15.00000	18,000	16.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		16.00000	13,000	25.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,179.00000	4,304,000	25.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		34.00000	29,000	23.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,197.00000	3,320,000	23.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		75.00000	64,000	22.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,238.00000	2,355,000	22.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		156.00000	137,000	19.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,319.00000	1,428,000	19.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		369.00000	323,000	16.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		532.00000	614,000	16.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		945.00000	845,000	14.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		108.00000	136,000	14.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,855.00000	1,731,000	16.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		18.00000	22,000	16.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,841.00000	2,714,000	19.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		4.00000	5,000	19.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		1.00000	1,000	28.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,564.00000	7,692,000	28.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		2.00000	2,000	26.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,065.00000	6,193,000	26.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		10.00000	8,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,573.00000	4,699,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		36.00000	31,000	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,099.00000	3,222,000	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		116.00000	102,000	20.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,679.00000	1,793,000	20.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		405.00000	354,000	15.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		468.00000	545,000	15.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,474.00000	1,352,000	15.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		37.00000	43,000	15.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,941.00000	2,813,000	20.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		4.00000	4,000	20.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,437.00000	4,309,000	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		108.00000	95,000	20.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,771.00000	1,886,000	20.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		1.00000	1,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,814.00000	7,942,000	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		2.00000	2,000	26.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,315.00000	6,443,000	26.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		8.00000	6,000	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,821.00000	4,947,000	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		30.00000	25,000	24.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,343.00000	3,466,000	24.09	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	14.15	Call		97.00000	86,000	21.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,910.00000	2,027,000	21.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		322.00000	282,000	16.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		635.00000	723,000	16.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,243.00000	1,124,000	14.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		56.00000	65,000	14.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,692.00000	2,565,000	19.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		5.00000	6,000	19.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,187.00000	4,060,000	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		0.00000	1,000	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		1.00000	0,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		8,264.00000	8,391,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		1.00000	1,000	27.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,764.00000	6,892,000	27.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		5.00000	4,000	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,268.00000	5,395,000	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		22.00000	18,000	24.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,785.00000	3,909,000	24.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		69.00000	59,000	22.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,332.00000	2,450,000	22.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		217.00000	190,000	18.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		980.00000	1,081,000	18.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		869.00000	773,000	14.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		132.00000	164,000	14.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,247.00000	2,120,000	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	14/06/2010	Foreign Exchange Future	10.10	Put		10.00000	11,000	17.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,738.00000	3,611,000	23.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1.00000	2,000	23.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		2.00000	2,000	26.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		5,965.00000	6,093,000	26.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		7.00000	6,000	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		4,970.00000	5,097,000	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		19.00000	15,000	25.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		3,982.00000	4,106,000	25.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		39.00000	33,000	23.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,002.00000	3,124,000	23.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		88.00000	77,000	21.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,051.00000	2,168,000	21.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		124.00000	110,000	20.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,587.00000	1,701,000	20.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		184.00000	161,000	18.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,147.00000	1,252,000	18.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		282.00000	246,000	17.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		745.00000	837,000	17.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		447.00000	389,000	15.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		410.00000	480,000	15.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		101.00000	89,000	21.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,864.00000	1,980,000	21.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		2.00000	2,000	26.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,015.00000	6,143,000	26.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		7.00000	5,000	25.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,020.00000	5,146,000	25.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		18.00000	15,000	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,031.00000	4,156,000	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		38.00000	32,000	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,051.00000	3,173,000	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		120.00000	106,000	20.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,633.00000	1,747,000	20.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		176.00000	155,000	18.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,189.00000	1,296,000	18.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		269.00000	236,000	17.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		782.00000	877,000	17.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		424.00000	371,000	15.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		437.00000	512,000	15.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		112.00000	99,000	20.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,725.00000	1,840,000	20.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		6.00000	5,000	25.64	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,169.00000	5,296,000	25.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		169.00000	149,000	19.08	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,232.00000	1,340,000	19.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		85.00000	73,000	21.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,098.00000	2,214,000	21.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,463.00000	8,591,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		2.00000	2,000	26.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,465.00000	6,593,000	26.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		12.00000	9,000	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,475.00000	4,600,000	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		58.00000	50,000	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,521.00000	2,641,000	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,539.00000	3,411,000	22.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		2.00000	2,000	22.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		1.00000	0,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,364.00000	8,491,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		2.00000	2,000	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,365.00000	6,493,000	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		13.00000	10,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,376.00000	4,501,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		64.00000	54,000	22.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,427.00000	2,545,000	22.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,638.00000	3,511,000	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1.00000	2,000	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		1.00000	0,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,414.00000	8,541,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		2.00000	2,000	26.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,415.00000	6,543,000	26.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,589.00000	3,461,000	22.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		2.00000	2,000	22.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,663.00000	8,791,000	28.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		2.00000	1,000	27.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,665.00000	6,792,000	27.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,339.00000	3,212,000	21.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		2.00000	3,000	21.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,763.00000	8,891,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		8.00000	7,000	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,771.00000	4,898,000	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		46.00000	39,000	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,809.00000	2,930,000	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,240.00000	3,112,000	21.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		3.00000	3,000	21.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,713.00000	8,841,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		2.00000	1,000	27.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,715.00000	6,842,000	27.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,289.00000	3,162,000	21.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		2.00000	3,000	21.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,813.00000	8,941,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		1.00000	1,000	27.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,814.00000	6,942,000	27.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		44.00000	38,000	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,857.00000	2,979,000	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,190.00000	3,062,000	21.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		3.00000	3,000	21.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		8,963.00000	9,091,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		1.00000	1,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		6,964.00000	7,092,000	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3,040.00000	2,913,000	20.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		3.00000	4,000	20.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,013.00000	9,141,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		1.00000	1,000	27.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,014.00000	7,142,000	27.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		8,913.00000	9,041,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		1.00000	1,000	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,914.00000	7,042,000	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,090.00000	2,963,000	20.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		3.00000	4,000	20.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		1.00000	1,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		8,214.00000	8,342,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		72.00000	62,000	22.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,285.00000	2,403,000	22.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,788.00000	3,660,000	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1.00000	1,000	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,140.00000	3,012,000	20.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		3.00000	3,000	20.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,137.00000	4,010,000	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		0.00000	1,000	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,287.00000	4,159,000	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,087.00000	3,960,000	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		0.00000	1,000	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,513.00000	8,641,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		2.00000	1,000	26.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,515.00000	6,642,000	26.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		11.00000	9,000	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,524.00000	4,650,000	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		56.00000	48,000	22.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,569.00000	2,689,000	22.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,489.00000	3,361,000	22.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		2.00000	2,000	22.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		1.00000	0,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,314.00000	8,441,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		66.00000	57,000	22.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,379.00000	2,498,000	22.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,688.00000	3,561,000	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1.00000	2,000	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,988.00000	3,860,000	24.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	1,000	24.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		1.00000	1,000	28.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		8,064.00000	8,192,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,938.00000	3,810,000	24.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	1,000	24.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,563.00000	8,691,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		2.00000	1,000	27.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,565.00000	6,692,000	27.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		54.00000	46,000	22.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,617.00000	2,737,000	22.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,439.00000	3,311,000	22.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		2.00000	2,000	22.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		9,163.00000	9,291,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		1.00000	1,000	27.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,164.00000	7,292,000	27.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,613.00000	8,741,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		2.00000	1,000	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,615.00000	6,742,000	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		10.00000	8,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,623.00000	4,749,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		52.00000	44,000	22.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,665.00000	2,785,000	22.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,389.00000	3,261,000	21.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		2.00000	2,000	21.99	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,863.00000	8,991,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		1.00000	1,000	27.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,864.00000	6,992,000	27.44	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			12.40920	12.53730		16.09	0.00	0	1,238.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		518.00000	495,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		711.00000	816,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		535.00000	476,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		778.00000	847,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		540.00000	515,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		683.00000	786,000	17.00	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future			0.08370	0.08610		18.92	0.00	0	1,364.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		624.00000	412,000	18.92	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		14.00000	42,000	18.92	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		89.00000	47,000	26.18	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		479.00000	677,000	26.18	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,611.00000	1,372,000	28.61	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		1.00000	2,000	28.61	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08520	0.08770		25.73	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		897.00000	721,000	22.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		127.00000	201,000	22.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		397.00000	309,000	26.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		627.00000	789,000	26.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,784.00000	1,535,000	20.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		14.00000	15,000	20.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			10.43420	10.59770		12.32	6,166,612.20	591	22,045.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	38.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		9,052.00000	9,216,000	38.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	36.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		7,052.00000	7,216,000	36.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	32.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		5,052.00000	5,216,000	32.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	27.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		3,052.00000	3,216,000	27.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		4.00000	2,000	17.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		1,056.00000	1,218,000	17.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		125.00000	65,000	13.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		177.00000	281,000	13.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		950.00000	788,000	15.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2.00000	4,000	15.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		1,948.00000	1,784,000	17.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	17.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		2,948.00000	2,784,000	13.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		0.00000	0,000	13.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	38.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		9,302.00000	9,466,000	38.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	37.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		7,302.00000	7,466,000	37.22	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	20.00	Call		0.00000	0,000	38.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,402.00000	9,566,000	38.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	37.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		7,402.00000	7,566,000	37.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	38.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		9,152.00000	9,316,000	38.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	36.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		7,152.00000	7,316,000	36.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	22.32	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		2,002.00000	2,166,000	22.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	38.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,952.00000	9,116,000	38.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	36.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,952.00000	7,116,000	36.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	32.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,952.00000	5,116,000	32.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	26.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,952.00000	3,116,000	26.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		6.00000	3,000	17.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		958.00000	1,119,000	17.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		174.00000	92,000	12.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		126.00000	208,000	12.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,049.00000	887,000	15.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1.00000	3,000	15.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,048.00000	1,884,000	17.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	17.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,048.00000	2,884,000	13.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	13.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	38.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,802.00000	8,966,000	38.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	36.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,802.00000	6,966,000	36.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	32.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,802.00000	4,966,000	32.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	25.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,802.00000	2,966,000	25.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		10.00000	4,000	16.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		812.00000	970,000	16.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		272.00000	156,000	12.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		74.00000	122,000	12.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,198.00000	1,035,000	15.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		0.00000	1,000	15.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,198.00000	2,034,000	17.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	17.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,198.00000	3,034,000	13.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	13.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	38.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,852.00000	9,016,000	38.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	36.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,852.00000	7,016,000	36.34	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	15.45	Call		0.00000	0,000	32.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,852.00000	5,016,000	32.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	26.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,852.00000	3,016,000	26.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		8.00000	4,000	16.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		860.00000	1,020,000	16.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		237.00000	129,000	12.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		89.00000	145,000	12.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,148.00000	986,000	15.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		0.00000	2,000	15.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,148.00000	1,984,000	17.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	17.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,148.00000	2,984,000	12.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	12.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	38.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		9,202.00000	9,366,000	38.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	37.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		7,202.00000	7,366,000	37.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	38.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,452.00000	9,616,000	38.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	37.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,452.00000	7,616,000	37.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	38.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,502.00000	9,666,000	38.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	37.61	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	18.10	Put		7,502.00000	7,666,000	37.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	38.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,352.00000	9,516,000	38.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	37.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,352.00000	7,516,000	37.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	38.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		9,252.00000	9,416,000	38.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	37.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		7,252.00000	7,416,000	37.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	38.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		9,102.00000	9,266,000	38.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	36.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		7,102.00000	7,266,000	36.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	38.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		9,002.00000	9,166,000	38.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	36.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		7,002.00000	7,166,000	36.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	32.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		5,002.00000	5,166,000	32.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	26.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		3,002.00000	3,166,000	26.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		5.00000	2,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		1,007.00000	1,168,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		146.00000	78,000	13.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		148.00000	244,000	13.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		999.00000	837,000	15.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1.00000	3,000	15.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		1,998.00000	1,834,000	17.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	17.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		2,998.00000	2,834,000	13.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	13.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	38.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,902.00000	9,066,000	38.29	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		6,902.00000	7,066,000	36.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	38.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,752.00000	8,916,000	38.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	36.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,752.00000	6,916,000	36.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	32.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,752.00000	4,916,000	32.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	30.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,752.00000	3,916,000	30.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	25.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,752.00000	2,916,000	25.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		1.00000	0,000	21.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,753.00000	1,916,000	21.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		12.00000	5,000	16.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		764.00000	921,000	16.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		309.00000	186,000	12.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		61.00000	102,000	12.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,248.00000	1,085,000	15.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		0.00000	1,000	15.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,248.00000	2,084,000	16.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	16.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,248.00000	3,084,000	14.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	14.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	32.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,902.00000	5,066,000	32.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	30.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,902.00000	4,066,000	30.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	26.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,902.00000	3,066,000	26.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	21.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,902.00000	2,066,000	21.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		7.00000	3,000	17.22	0.00	0	10.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		909.00000	1,069,000	17.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		204.00000	109,000	12.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		106.00000	175,000	12.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,099.00000	936,000	15.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1.00000	2,000	15.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,098.00000	1,934,000	17.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	17.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,098.00000	2,934,000	13.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	13.06	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	15.70	Call		0.00000	0,000	32.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		5,102.00000	5,266,000	32.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	31.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		4,102.00000	4,266,000	31.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	27.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		3,102.00000	3,266,000	27.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	22.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		2,102.00000	2,266,000	22.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		4.00000	2,000	18.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		1,106.00000	1,268,000	18.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		107.00000	54,000	13.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		209.00000	320,000	13.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		901.00000	739,000	14.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		3.00000	5,000	14.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		1,898.00000	1,734,000	16.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	16.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		2,898.00000	2,734,000	13.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	13.95	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		5,152.00000	5,316,000	33.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	31.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		4,152.00000	4,316,000	31.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	27.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		3,152.00000	3,316,000	27.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	22.99	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	12.75	Put		2,152.00000	2,316,000	22.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		3.00000	1,000	18.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		1,155.00000	1,317,000	18.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		91.00000	45,000	13.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		243.00000	361,000	13.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		852.00000	691,000	14.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		4.00000	7,000	14.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		1,848.00000	1,684,000	16.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	16.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		2,848.00000	2,684,000	14.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	14.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	33.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		5,352.00000	5,516,000	33.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	31.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,352.00000	4,516,000	31.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	28.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,352.00000	3,516,000	28.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	23.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,352.00000	2,516,000	23.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		2.00000	1,000	19.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,354.00000	1,517,000	19.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		47.00000	22,000	14.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		399.00000	538,000	14.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		658.00000	503,000	14.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		10.00000	19,000	14.06	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	8.95	Call		1,648.00000	1,484,000	16.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	16.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,648.00000	2,484,000	15.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	15.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	33.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		5,402.00000	5,566,000	33.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	31.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,402.00000	4,566,000	31.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	28.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,402.00000	3,566,000	28.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	24.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,402.00000	2,566,000	24.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	19.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,403.00000	1,567,000	19.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		39.00000	18,000	14.89	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		441.00000	584,000	14.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		611.00000	458,000	13.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		13.00000	24,000	13.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,598.00000	1,434,000	16.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	16.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,598.00000	2,434,000	15.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	15.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	33.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		5,252.00000	5,416,000	33.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	31.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		4,252.00000	4,416,000	31.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	27.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		3,252.00000	3,416,000	27.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	23.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		2,252.00000	2,416,000	23.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		2.00000	1,000	18.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,254.00000	1,417,000	18.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		66.00000	32,000	14.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		318.00000	448,000	14.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		754.00000	596,000	14.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		6.00000	12,000	14.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		1,748.00000	1,584,000	16.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	16.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		2,748.00000	2,584,000	14.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	14.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	33.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		5,202.00000	5,366,000	33.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	31.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		4,202.00000	4,366,000	31.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	27.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		3,202.00000	3,366,000	27.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	23.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		2,202.00000	2,366,000	23.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		3.00000	1,000	18.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		1,205.00000	1,367,000	18.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		78.00000	38,000	13.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		280.00000	404,000	13.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		803.00000	643,000	14.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		5.00000	9,000	14.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1,798.00000	1,634,000	16.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	16.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		2,798.00000	2,634,000	14.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	14.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	33.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		5,302.00000	5,466,000	33.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	31.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		4,302.00000	4,466,000	31.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	28.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,302.00000	3,466,000	28.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	23.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,302.00000	2,466,000	23.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		2.00000	1,000	19.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,304.00000	1,467,000	19.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		56.00000	26,000	14.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		358.00000	492,000	14.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		706.00000	549,000	14.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		8.00000	15,000	14.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1,698.00000	1,534,000	16.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	16.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		2,698.00000	2,534,000	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	15/03/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	14.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,552.00000	5,716,000	33.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	31.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,552.00000	4,716,000	31.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	29.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,552.00000	3,716,000	29.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	24.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,552.00000	2,716,000	24.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		1.00000	0,000	20.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,553.00000	1,716,000	20.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		24.00000	11,000	15.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		576.00000	727,000	15.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		474.00000	330,000	13.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		26.00000	46,000	13.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,448.00000	1,284,000	16.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	16.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,448.00000	2,284,000	15.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	15.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	33.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,452.00000	5,616,000	33.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	31.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,452.00000	4,616,000	31.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	28.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,452.00000	3,616,000	28.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	24.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,452.00000	2,616,000	24.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	19.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,453.00000	1,617,000	19.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		33.00000	15,000	15.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		485.00000	631,000	15.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		565.00000	414,000	13.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		17.00000	30,000	13.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,548.00000	1,384,000	16.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	16.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,548.00000	2,384,000	15.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	15.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	33.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,502.00000	5,666,000	33.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	31.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,502.00000	4,666,000	31.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	29.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,502.00000	3,666,000	29.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	24.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,502.00000	2,666,000	24.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		28.00000	13,000	15.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		530.00000	679,000	15.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		519.00000	371,000	13.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		21.00000	37,000	13.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,498.00000	1,334,000	16.32	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	9.10	Put		0.00000	0,000	16.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,498.00000	2,334,000	15.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	15.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	33.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,602.00000	5,766,000	33.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	32.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,602.00000	4,766,000	32.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	29.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,602.00000	3,766,000	29.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	25.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,602.00000	2,766,000	25.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		1.00000	0,000	20.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,603.00000	1,766,000	20.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		20.00000	9,000	15.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		622.00000	775,000	15.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		431.00000	291,000	13.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		33.00000	57,000	13.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,398.00000	1,234,000	16.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	16.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,398.00000	2,234,000	16.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	16.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	34.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,652.00000	5,816,000	34.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	32.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,652.00000	4,816,000	32.11	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	14.25	Call		0.00000	0,000	29.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,652.00000	3,816,000	29.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	25.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,652.00000	2,816,000	25.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		1.00000	0,000	20.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,653.00000	1,816,000	20.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		17.00000	7,000	16.05	0.00	0	2,700.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		669.00000	823,000	16.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		389.00000	254,000	13.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		41.00000	70,000	13.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,348.00000	1,185,000	16.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		0.00000	1,000	16.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		2,348.00000	2,184,000	16.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	16.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	20.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,503.00000	1,667,000	20.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	38.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,552.00000	8,716,000	38.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	35.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,552.00000	6,716,000	35.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,448.00000	3,284,000	16.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	0,000	16.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	38.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,702.00000	8,866,000	38.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	36.05	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	17.30	Put		6,702.00000	6,866,000	36.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	32.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,702.00000	4,866,000	32.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	25.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,702.00000	2,866,000	25.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		14.00000	6,000	16.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		716.00000	872,000	16.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		348.00000	219,000	12.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		50.00000	85,000	12.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,298.00000	1,135,000	16.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		0.00000	1,000	16.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,298.00000	2,134,000	16.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		0.00000	0,000	16.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,298.00000	3,134,000	14.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	14.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	38.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,652.00000	8,816,000	38.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	35.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,652.00000	6,816,000	35.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,348.00000	3,184,000	15.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		0.00000	0,000	15.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	38.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,502.00000	8,666,000	38.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	35.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,502.00000	6,666,000	35.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		3,498.00000	3,334,000	17.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,000	17.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	38.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,602.00000	8,766,000	38.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	35.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,602.00000	6,766,000	35.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,398.00000	3,234,000	16.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	0,000	16.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.61460	10.77940		14.30	530,730.00	50	12,978.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		92.00000	70,000	19.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,413.00000	1,555,000	19.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		111.00000	84,000	18.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,232.00000	1,369,000	18.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		101.00000	76,000	18.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,322.00000	1,461,000	18.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	29.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,521.00000	8,685,000	29.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		1.00000	0,000	26.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,522.00000	6,685,000	26.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		2.00000	1,000	23.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,523.00000	4,686,000	23.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		25.00000	17,000	21.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,546.00000	2,702,000	21.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		205.00000	156,000	16.64	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		726.00000	841,000	16.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		631.00000	509,000	13.89	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		152.00000	194,000	13.89	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,495.00000	1,332,000	14.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		16.00000	17,000	14.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,482.00000	2,318,000	18.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		3.00000	3,000	18.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,480.00000	3,315,000	22.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		1.00000	0,000	22.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	29.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,821.00000	8,985,000	29.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	27.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,821.00000	6,985,000	27.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		2.00000	1,000	23.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,823.00000	4,986,000	23.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		17.00000	11,000	21.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,838.00000	2,996,000	21.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		149.00000	113,000	17.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		970.00000	1,098,000	17.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		450.00000	350,000	14.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		271.00000	335,000	14.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,206.00000	1,043,000	12.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		27.00000	28,000	12.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,184.00000	2,020,000	17.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		5.00000	5,000	17.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,180.00000	3,016,000	21.50	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	7.60	Put		1.00000	1,000	21.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	29.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,921.00000	9,085,000	29.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	27.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,921.00000	7,085,000	27.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	1,000	24.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,922.00000	5,086,000	24.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		15.00000	10,000	21.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,936.00000	3,095,000	21.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		135.00000	102,000	17.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,056.00000	1,187,000	17.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		399.00000	311,000	14.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		320.00000	396,000	14.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,111.00000	955,000	13.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		32.00000	40,000	13.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,085.00000	1,921,000	16.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		6.00000	6,000	16.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,081.00000	2,916,000	21.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		2.00000	1,000	21.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	29.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,571.00000	8,735,000	29.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	27.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,571.00000	6,735,000	27.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		2.00000	1,000	23.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,573.00000	4,736,000	23.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		24.00000	16,000	21.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,595.00000	2,751,000	21.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		194.00000	148,000	16.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		765.00000	883,000	16.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		598.00000	479,000	13.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		169.00000	214,000	13.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,447.00000	1,283,000	14.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		18.00000	18,000	14.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,433.00000	2,268,000	18.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		4.00000	3,000	18.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		3,430.00000	3,265,000	21.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		1.00000	0,000	21.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	29.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,621.00000	8,785,000	29.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	27.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,621.00000	6,785,000	27.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		2.00000	1,000	23.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,623.00000	4,786,000	23.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		22.00000	15,000	21.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,643.00000	2,800,000	21.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		184.00000	140,000	16.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		805.00000	925,000	16.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		566.00000	451,000	14.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		187.00000	236,000	14.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,398.00000	1,235,000	13.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		19.00000	20,000	13.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,383.00000	2,219,000	18.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		4.00000	4,000	18.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		3,380.00000	3,215,000	21.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		1.00000	0,000	21.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	29.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,771.00000	8,935,000	29.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	27.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,771.00000	6,935,000	27.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		2.00000	1,000	23.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,773.00000	4,936,000	23.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		18.00000	12,000	21.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,789.00000	2,947,000	21.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		157.00000	120,000	17.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		928.00000	1,055,000	17.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		478.00000	373,000	14.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		249.00000	308,000	14.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,254.00000	1,091,000	13.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		25.00000	26,000	13.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,234.00000	2,070,000	17.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		5.00000	5,000	17.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,230.00000	3,065,000	21.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		1.00000	0,000	21.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	29.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,671.00000	8,835,000	29.33	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	17.45	Call		0.00000	0,000	27.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,671.00000	6,835,000	27.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		2.00000	1,000	23.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,673.00000	4,836,000	23.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		21.00000	14,000	21.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,692.00000	2,849,000	21.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		175.00000	133,000	17.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		846.00000	968,000	17.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		536.00000	424,000	14.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		207.00000	259,000	14.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,350.00000	1,187,000	13.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		21.00000	22,000	13.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2,333.00000	2,169,000	18.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		4.00000	4,000	18.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,330.00000	3,165,000	21.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		1.00000	0,000	21.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	29.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,721.00000	8,885,000	29.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	27.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,721.00000	6,885,000	27.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		2.00000	1,000	23.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,723.00000	4,886,000	23.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		19.00000	13,000	21.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,740.00000	2,898,000	21.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		166.00000	126,000	17.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		887.00000	1,011,000	17.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		506.00000	398,000	14.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		227.00000	283,000	14.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,302.00000	1,139,000	13.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		23.00000	24,000	13.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,284.00000	2,119,000	17.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		5.00000	4,000	17.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,280.00000	3,115,000	21.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		1.00000	0,000	21.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	29.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,071.00000	9,235,000	29.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	27.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,071.00000	7,235,000	27.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	24.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,072.00000	5,236,000	24.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		12.00000	8,000	21.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,083.00000	3,243,000	21.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		116.00000	88,000	18.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,187.00000	1,323,000	18.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		336.00000	261,000	15.13	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		407.00000	496,000	15.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		977.00000	829,000	13.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		48.00000	64,000	13.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,937.00000	1,773,000	16.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		8.00000	8,000	16.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,931.00000	2,766,000	20.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		2.00000	1,000	20.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	29.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,021.00000	9,185,000	29.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	27.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,021.00000	7,185,000	27.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	1,000	24.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,022.00000	5,186,000	24.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		13.00000	8,000	21.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,034.00000	3,193,000	21.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		122.00000	93,000	18.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,143.00000	1,278,000	18.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		355.00000	277,000	14.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		376.00000	462,000	14.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,020.00000	870,000	13.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		41.00000	55,000	13.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,986.00000	1,822,000	16.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		7.00000	7,000	16.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,981.00000	2,816,000	20.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		2.00000	1,000	20.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	29.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,121.00000	9,285,000	29.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	28.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,121.00000	7,285,000	28.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	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	15.90	Put		5,122.00000	5,286,000	24.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		11.00000	7,000	21.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,132.00000	3,292,000	21.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		318.00000	246,000	15.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		439.00000	531,000	15.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		935.00000	789,000	13.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		56.00000	74,000	13.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,887.00000	1,723,000	16.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		8.00000	8,000	16.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,881.00000	2,716,000	20.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		2.00000	1,000	20.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	29.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,171.00000	9,335,000	29.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	28.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,171.00000	7,335,000	28.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	24.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,172.00000	5,336,000	24.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		10.00000	7,000	21.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,181.00000	3,342,000	21.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		105.00000	80,000	18.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,276.00000	1,415,000	18.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		301.00000	232,000	15.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		472.00000	567,000	15.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		894.00000	750,000	13.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		65.00000	85,000	13.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,838.00000	1,674,000	15.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		9.00000	9,000	15.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,831.00000	2,666,000	20.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		2.00000	1,000	20.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	29.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,971.00000	9,135,000	29.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	27.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,971.00000	7,135,000	27.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	1,000	24.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,972.00000	5,136,000	24.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		14.00000	9,000	21.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,985.00000	3,144,000	21.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		128.00000	97,000	18.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,099.00000	1,232,000	18.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		376.00000	293,000	14.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		347.00000	428,000	14.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,064.00000	912,000	13.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		35.00000	47,000	13.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,036.00000	1,872,000	16.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		7.00000	7,000	16.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,031.00000	2,866,000	20.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		2.00000	1,000	20.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	29.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,221.00000	9,385,000	29.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	28.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,221.00000	7,385,000	28.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	24.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,222.00000	5,386,000	24.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		10.00000	6,000	21.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,231.00000	3,391,000	21.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		285.00000	219,000	15.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		506.00000	604,000	15.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		853.00000	712,000	13.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		74.00000	97,000	13.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,789.00000	1,625,000	15.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		10.00000	10,000	15.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,781.00000	2,617,000	19.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		2.00000	2,000	19.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	29.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,371.00000	9,535,000	29.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	28.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,371.00000	7,535,000	28.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	24.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,372.00000	5,536,000	24.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		8.00000	5,000	21.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,379.00000	3,540,000	21.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		87.00000	67,000	19.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,458.00000	1,602,000	19.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		241.00000	185,000	16.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		612.00000	720,000	16.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		737.00000	605,000	13.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		108.00000	140,000	13.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,642.00000	1,478,000	14.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		13.00000	13,000	14.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,632.00000	2,467,000	19.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		3.00000	2,000	19.25	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.79050	10.95700		15.24	485,572.50	45	525.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		309.00000	257,000	17.60	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,017.00000	1,131,000	17.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.96640	11.13290		15.61	0.00	0	158.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		14.00000	10,000	27.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,081.00000	9,244,000	27.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		34.00000	27,000	27.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,101.00000	7,261,000	27.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		69.00000	59,000	25.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,136.00000	5,293,000	25.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		145.00000	125,000	22.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,212.00000	3,359,000	22.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		357.00000	307,000	18.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,424.00000	1,541,000	18.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		621.00000	537,000	16.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		688.00000	771,000	16.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,147.00000	1,018,000	14.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		214.00000	252,000	14.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,980.00000	1,819,000	14.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		47.00000	53,000	14.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,949.00000	2,783,000	17.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		16.00000	17,000	17.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		386.00000	332,000	18.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,303.00000	1,416,000	18.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		13.00000	9,000	27.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,130.00000	9,293,000	27.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		33.00000	26,000	27.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,150.00000	7,310,000	27.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		68.00000	58,000	25.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,185.00000	5,342,000	25.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		142.00000	122,000	22.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,259.00000	3,406,000	22.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		348.00000	300,000	18.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,465.00000	1,584,000	18.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		603.00000	521,000	16.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		720.00000	805,000	16.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,114.00000	986,000	14.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		231.00000	270,000	14.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,934.00000	1,774,000	14.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		51.00000	58,000	14.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,900.00000	2,734,000	16.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		17.00000	18,000	16.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		9.00000	6,000	27.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,826.00000	9,990,000	27.96	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	13/12/2010	Foreign Exchange Future	18.95	Call		26.00000	20,000	27.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,843.00000	8,004,000	27.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		54.00000	46,000	26.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,871.00000	6,030,000	26.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		110.00000	95,000	23.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,927.00000	4,079,000	23.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		249.00000	216,000	20.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,066.00000	2,200,000	20.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		407.00000	350,000	17.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,224.00000	1,334,000	17.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		725.00000	626,000	15.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		542.00000	610,000	15.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1,335.00000	1,187,000	14.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		152.00000	171,000	14.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,218.00000	2,049,000	14.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		35.00000	33,000	14.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		9.00000	7,000	27.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,726.00000	9,891,000	27.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		26.00000	21,000	27.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,743.00000	7,905,000	27.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		56.00000	48,000	26.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,773.00000	5,932,000	26.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		114.00000	98,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,831.00000	3,982,000	23.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		261.00000	225,000	20.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,978.00000	2,109,000	20.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		430.00000	370,000	17.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,147.00000	1,254,000	17.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		772.00000	668,000	15.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		489.00000	552,000	15.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,415.00000	1,265,000	14.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		132.00000	149,000	14.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,314.00000	2,146,000	14.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		31.00000	30,000	14.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		15.00000	11,000	27.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,882.00000	9,045,000	27.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		36.00000	29,000	27.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,903.00000	7,063,000	27.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		74.00000	63,000	25.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,941.00000	5,097,000	25.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		157.00000	135,000	22.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,024.00000	3,169,000	22.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		396.00000	341,000	18.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,263.00000	1,375,000	18.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		703.00000	607,000	15.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		570.00000	641,000	15.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,296.00000	1,151,000	14.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		163.00000	185,000	14.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,170.00000	2,002,000	14.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		37.00000	36,000	14.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,146.00000	2,980,000	17.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		13.00000	14,000	17.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		14.00000	10,000	27.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,981.00000	9,144,000	27.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		35.00000	28,000	27.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,002.00000	7,162,000	27.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		72.00000	61,000	25.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,039.00000	5,195,000	25.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		150.00000	130,000	22.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,117.00000	3,264,000	22.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		376.00000	324,000	18.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,343.00000	1,458,000	18.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		660.00000	571,000	15.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		627.00000	705,000	15.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,219.00000	1,083,000	14.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		186.00000	217,000	14.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,074.00000	1,910,000	14.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		41.00000	44,000	14.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,048.00000	2,882,000	17.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		15.00000	16,000	17.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		12.00000	9,000	27.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,279.00000	9,443,000	27.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		31.00000	25,000	27.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,298.00000	7,459,000	27.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		65.00000	55,000	25.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,332.00000	5,489,000	25.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		134.00000	115,000	22.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,401.00000	3,549,000	22.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		323.00000	278,000	18.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,590.00000	1,712,000	18.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		553.00000	477,000	16.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		820.00000	911,000	16.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,018.00000	897,000	14.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		285.00000	331,000	14.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,799.00000	1,640,000	14.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		66.00000	74,000	14.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,753.00000	2,586,000	16.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		20.00000	20,000	16.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		11.00000	8,000	27.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,428.00000	9,592,000	27.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		30.00000	23,000	27.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,447.00000	7,607,000	27.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		62.00000	52,000	26.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,479.00000	5,636,000	26.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		126.00000	109,000	23.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,543.00000	3,693,000	23.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		300.00000	259,000	19.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,717.00000	1,843,000	19.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		508.00000	437,000	17.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		925.00000	1,021,000	17.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		930.00000	814,000	15.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		347.00000	398,000	15.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,667.00000	1,511,000	14.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		84.00000	95,000	14.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,606.00000	2,439,000	15.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		23.00000	23,000	15.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		16.00000	12,000	27.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,733.00000	8,896,000	27.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		39.00000	31,000	27.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,756.00000	6,915,000	27.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		79.00000	67,000	25.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,796.00000	4,951,000	25.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		167.00000	143,000	21.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,884.00000	3,027,000	21.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,295.00000	3,128,000	18.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		12.00000	12,000	18.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		16.00000	12,000	27.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,783.00000	8,946,000	27.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		38.00000	30,000	27.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,805.00000	6,964,000	27.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		77.00000	66,000	25.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,844.00000	5,000,000	25.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		163.00000	140,000	22.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,930.00000	3,074,000	22.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		418.00000	360,000	17.81	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	11.90	Put		1,185.00000	1,294,000	17.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		749.00000	647,000	15.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		516.00000	581,000	15.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,375.00000	1,225,000	14.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		142.00000	159,000	14.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,266.00000	2,098,000	14.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		33.00000	32,000	14.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,245.00000	3,079,000	18.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		12.00000	13,000	18.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		15.00000	11,000	27.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,832.00000	8,995,000	27.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		37.00000	30,000	27.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,854.00000	7,014,000	27.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		76.00000	64,000	25.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,893.00000	5,048,000	25.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		160.00000	138,000	22.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,977.00000	3,122,000	22.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,196.00000	3,030,000	17.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		13.00000	14,000	17.87	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			333.03700	332.06400			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			307.85600	307.47600			27,707,040.00	9	1,265.00
ALBI	On	05/08/2010	Index Future			308.01800	307.64400			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.85380	6.95760		14.09	1,370,760.00	200	13,862.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	52.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Put		7,842.00000	7,946,000	52.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	47.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Put		5,842.00000	5,946,000	47.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	41.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Put		3,842.00000	3,946,000	41.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	29.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Put		1,842.00000	1,946,000	29.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Call		1,158.00000	1,054,000	22.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	22.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		2,158.00000	2,054,000	21.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	21.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		3,158.00000	3,054,000	21.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	21.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		4,158.00000	4,054,000	45.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	45.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	52.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		7,942.00000	8,046,000	52.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	47.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		5,942.00000	6,046,000	47.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	42.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		3,942.00000	4,046,000	42.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	29.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		1,942.00000	2,046,000	29.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		1,058.00000	954,000	21.62	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	15/03/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	21.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		2,058.00000	1,954,000	21.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	21.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		3,058.00000	2,954,000	20.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	20.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		4,058.00000	3,954,000	43.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	43.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	52.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		7,992.00000	8,096,000	52.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	47.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		5,992.00000	6,096,000	47.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	42.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		3,992.00000	4,096,000	42.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	30.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		1,992.00000	2,096,000	30.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		1,008.00000	905,000	21.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		0.00000	1,000	21.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		2,008.00000	1,904,000	21.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	21.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		3,008.00000	2,904,000	20.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	20.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		4,008.00000	3,904,000	42.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	42.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	52.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		7,892.00000	7,996,000	52.87	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	47.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		5,892.00000	5,996,000	47.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	42.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		3,892.00000	3,996,000	42.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	29.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		1,892.00000	1,996,000	29.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		1,108.00000	1,004,000	22.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	22.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		2,108.00000	2,004,000	21.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	21.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		3,108.00000	3,004,000	20.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	20.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		4,108.00000	4,004,000	45.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	45.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	52.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,792.00000	7,896,000	52.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	47.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,792.00000	5,896,000	47.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	41.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,792.00000	3,896,000	41.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	28.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,792.00000	1,896,000	28.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,208.00000	1,104,000	21.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	21.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,208.00000	2,104,000	21.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	21.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,208.00000	3,104,000	23.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	23.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,208.00000	4,104,000	45.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	45.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	51.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,492.00000	7,596,000	51.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	46.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,492.00000	5,596,000	46.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	39.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,492.00000	3,596,000	39.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		0.00000	0,000	26.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,492.00000	1,596,000	26.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,508.00000	1,404,000	21.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	21.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,508.00000	2,404,000	21.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	21.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,508.00000	3,404,000	30.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	30.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,508.00000	4,404,000	45.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	45.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	52.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,692.00000	7,796,000	52.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	46.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,692.00000	5,796,000	46.99	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	40.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,692.00000	3,796,000	40.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		0.00000	0,000	28.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,692.00000	1,796,000	28.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,308.00000	1,204,000	21.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	21.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,308.00000	2,204,000	21.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	21.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,308.00000	3,204,000	25.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	25.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,308.00000	4,204,000	45.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	45.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	52.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,742.00000	7,846,000	52.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	47.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,742.00000	5,846,000	47.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	41.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,742.00000	3,846,000	41.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		0.00000	0,000	28.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,742.00000	1,846,000	28.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,258.00000	1,154,000	21.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	21.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,258.00000	2,154,000	21.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	21.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,258.00000	3,154,000	24.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	24.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,258.00000	4,154,000	45.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	45.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	52.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,642.00000	7,746,000	52.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	46.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,642.00000	5,746,000	46.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	40.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,642.00000	3,746,000	40.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	27.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,642.00000	1,746,000	27.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,358.00000	1,254,000	21.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	21.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,358.00000	2,254,000	21.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	21.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,358.00000	3,254,000	26.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	26.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,358.00000	4,254,000	45.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	45.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	52.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,592.00000	7,696,000	52.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	46.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,592.00000	5,696,000	46.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	40.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,592.00000	3,696,000	40.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	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		1,592.00000	1,696,000	27.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,408.00000	1,304,000	21.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	21.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,408.00000	2,304,000	21.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	21.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,408.00000	3,304,000	27.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	27.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,408.00000	4,304,000	45.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	45.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	51.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,542.00000	7,646,000	51.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	46.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,542.00000	5,646,000	46.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	40.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,542.00000	3,646,000	40.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	26.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,542.00000	1,646,000	26.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,458.00000	1,354,000	21.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	21.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,458.00000	2,354,000	21.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	21.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,458.00000	3,354,000	29.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	29.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,458.00000	4,354,000	45.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	45.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	51.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,442.00000	7,546,000	51.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	46.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,442.00000	5,546,000	46.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	39.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,442.00000	3,546,000	39.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		0.00000	0,000	26.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,442.00000	1,546,000	26.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,558.00000	1,454,000	21.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	21.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,558.00000	2,454,000	21.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	21.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,558.00000	3,454,000	31.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	31.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,558.00000	4,454,000	45.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	45.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		859.00000	756,000	20.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		1.00000	2,000	20.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		958.00000	855,000	20.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		0.00000	1,000	20.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		908.00000	805,000	20.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		0.00000	1,000	20.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		111.00000	68,000	14.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		103.00000	164,000	14.87	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		173.00000	105,000	14.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		65.00000	101,000	14.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		248.00000	168,000	14.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		40.00000	64,000	14.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		422.00000	327,000	16.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		14.00000	23,000	16.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		516.00000	417,000	17.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		8.00000	13,000	17.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		612.00000	511,000	18.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		4.00000	7,000	18.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		710.00000	608,000	18.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		2.00000	4,000	18.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		809.00000	706,000	19.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		1.00000	2,000	19.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		760.00000	657,000	19.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		2.00000	3,000	19.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		59.00000	34,000	16.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		201.00000	280,000	16.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		90.00000	54,000	15.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		132.00000	200,000	15.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		140.00000	85,000	14.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		82.00000	131,000	14.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		210.00000	134,000	14.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		52.00000	80,000	14.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		289.00000	204,000	15.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		31.00000	50,000	15.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		376.00000	284,000	16.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		18.00000	30,000	16.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		469.00000	371,000	16.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		11.00000	17,000	16.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		564.00000	464,000	17.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		6.00000	10,000	17.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		661.00000	560,000	18.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		3.00000	6,000	18.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		332.00000	243,000	15.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		24.00000	39,000	15.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	52.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,142.00000	8,246,000	52.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	48.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,142.00000	6,246,000	48.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	42.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,142.00000	4,246,000	42.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	31.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,142.00000	2,246,000	31.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,858.00000	1,754,000	21.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	21.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,858.00000	2,754,000	20.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	20.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,858.00000	3,754,000	39.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	39.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	52.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,092.00000	8,196,000	52.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	48.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,092.00000	6,196,000	48.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	42.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,092.00000	4,196,000	42.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	30.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,092.00000	2,196,000	30.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		73.00000	43,000	15.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		165.00000	239,000	15.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,908.00000	1,804,000	21.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	21.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,908.00000	2,804,000	20.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	20.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,908.00000	3,804,000	40.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	40.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	52.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,042.00000	8,146,000	52.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	47.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,042.00000	6,146,000	47.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	42.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,042.00000	4,146,000	42.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	30.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,042.00000	2,146,000	30.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,958.00000	1,854,000	21.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	21.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,958.00000	2,854,000	20.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	20.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,958.00000	3,854,000	41.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	41.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	52.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,192.00000	8,296,000	52.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	48.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,192.00000	6,296,000	48.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	43.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,192.00000	4,296,000	43.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	31.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,192.00000	2,296,000	31.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		47.00000	27,000	16.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		239.00000	323,000	16.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,808.00000	1,704,000	21.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	21.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,808.00000	2,704,000	20.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	20.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,808.00000	3,704,000	37.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	37.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	52.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,292.00000	8,396,000	52.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	48.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,292.00000	6,396,000	48.59	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	11.25	Call		0.00000	0,000	43.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,292.00000	4,396,000	43.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	32.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,292.00000	2,396,000	32.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		30.00000	17,000	17.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		322.00000	413,000	17.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,708.00000	1,604,000	21.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	21.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,708.00000	2,604,000	21.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	21.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,708.00000	3,604,000	35.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	35.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.90160	7.00550		15.24	0.00	0	287.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	37.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,595.00000	7,698,000	37.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	32.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,595.00000	5,698,000	32.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		1.00000	1,000	27.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,596.00000	3,699,000	27.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		24.00000	20,000	23.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,619.00000	1,718,000	23.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		494.00000	416,000	15.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		89.00000	114,000	15.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,409.00000	1,306,000	17.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		4.00000	4,000	17.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,406.00000	2,302,000	24.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,000	24.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,406.00000	3,302,000	28.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		1.00000	0,000	28.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,406.00000	4,302,000	31.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		1.00000	0,000	31.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	37.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,545.00000	7,648,000	37.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	32.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,545.00000	5,648,000	32.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		1.00000	1,000	27.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,546.00000	3,649,000	27.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		25.00000	21,000	23.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,570.00000	1,669,000	23.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		531.00000	451,000	15.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		76.00000	99,000	15.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,459.00000	1,356,000	18.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		4.00000	4,000	18.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,456.00000	2,352,000	24.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,000	24.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,456.00000	3,352,000	28.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		1.00000	0,000	28.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,456.00000	4,352,000	31.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		1.00000	0,000	31.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	37.67	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,495.00000	7,598,000	37.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	31.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,495.00000	5,598,000	31.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		1.00000	1,000	26.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,496.00000	3,599,000	26.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		27.00000	22,000	22.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,522.00000	1,620,000	22.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		571.00000	488,000	15.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		66.00000	86,000	15.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,509.00000	1,405,000	18.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		4.00000	3,000	18.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,506.00000	2,402,000	24.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		1.00000	0,000	24.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,506.00000	3,402,000	28.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		1.00000	0,000	28.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,506.00000	4,402,000	31.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		1.00000	0,000	31.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		422.00000	350,000	15.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		117.00000	148,000	15.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	38.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		7,845.00000	7,948,000	38.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	32.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		5,845.00000	5,948,000	32.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		1.00000	1,000	27.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		3,846.00000	3,949,000	27.42	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		19.00000	16,000	24.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		1,864.00000	1,964,000	24.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		326.00000	264,000	15.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		171.00000	212,000	15.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		1,162.00000	1,060,000	16.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		7.00000	8,000	16.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		2,156.00000	2,052,000	23.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		1.00000	0,000	23.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		3,156.00000	3,052,000	26.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		1.00000	0,000	26.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		4,156.00000	4,052,000	31.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		1.00000	0,000	31.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	38.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,745.00000	7,848,000	38.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	32.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,745.00000	5,848,000	32.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		1.00000	1,000	27.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,746.00000	3,849,000	27.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		21.00000	17,000	23.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,766.00000	1,865,000	23.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		389.00000	320,000	15.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		134.00000	168,000	15.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,261.00000	1,158,000	16.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		6.00000	6,000	16.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,256.00000	2,152,000	23.44	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		1.00000	0,000	23.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,256.00000	3,152,000	27.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		1.00000	0,000	27.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,256.00000	4,152,000	31.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		1.00000	0,000	31.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	38.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		7,895.00000	7,998,000	38.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	33.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		5,895.00000	5,998,000	33.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		1.00000	1,000	27.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		3,896.00000	3,999,000	27.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		18.00000	15,000	24.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		1,913.00000	2,013,000	24.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		297.00000	238,000	15.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		192.00000	236,000	15.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		1,113.00000	1,011,000	15.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		8.00000	9,000	15.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		2,106.00000	2,003,000	22.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		1.00000	1,000	22.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		3,106.00000	3,002,000	26.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		1.00000	0,000	26.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		4,106.00000	4,002,000	31.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		1.00000	0,000	31.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	38.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		7,795.00000	7,898,000	38.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	32.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		5,795.00000	5,898,000	32.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		1.00000	1,000	27.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		3,796.00000	3,899,000	27.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		20.00000	16,000	24.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		1,815.00000	1,914,000	24.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		357.00000	291,000	15.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		152.00000	189,000	15.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		1,212.00000	1,109,000	16.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		7.00000	7,000	16.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		2,206.00000	2,102,000	23.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	23.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		3,206.00000	3,102,000	27.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	27.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		4,206.00000	4,102,000	31.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		1.00000	0,000	31.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	38.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,645.00000	7,748,000	38.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	32.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,645.00000	5,748,000	32.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		1.00000	1,000	27.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,646.00000	3,749,000	27.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		23.00000	19,000	23.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,668.00000	1,767,000	23.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		457.00000	382,000	15.40	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		102.00000	130,000	15.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,360.00000	1,257,000	17.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		5.00000	5,000	17.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,356.00000	2,252,000	23.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		1.00000	0,000	23.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,356.00000	3,252,000	27.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		1.00000	0,000	27.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,356.00000	4,252,000	31.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		1.00000	0,000	31.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	38.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,145.00000	8,248,000	38.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	33.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,145.00000	6,248,000	33.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		1.00000	1,000	28.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,146.00000	4,249,000	28.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		13.00000	10,000	25.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,158.00000	2,258,000	25.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		190.00000	155,000	16.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		335.00000	403,000	16.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		874.00000	778,000	15.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		19.00000	26,000	15.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,857.00000	1,753,000	21.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		2.00000	1,000	21.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,856.00000	2,752,000	25.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		1.00000	0,000	25.66	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,856.00000	3,752,000	30.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		1.00000	0,000	30.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	38.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,095.00000	8,198,000	38.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	33.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,095.00000	6,198,000	33.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		1.00000	1,000	28.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,096.00000	4,199,000	28.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		14.00000	11,000	24.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,109.00000	2,209,000	24.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		207.00000	169,000	16.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		302.00000	367,000	16.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		921.00000	823,000	15.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		16.00000	21,000	15.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,907.00000	1,803,000	21.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		2.00000	1,000	21.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,906.00000	2,802,000	25.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		1.00000	0,000	25.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,906.00000	3,802,000	30.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		1.00000	0,000	30.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	38.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		7,995.00000	8,098,000	38.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	33.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		5,995.00000	6,098,000	33.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		1.00000	1,000	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
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		3,996.00000	4,099,000	27.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		16.00000	13,000	24.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,011.00000	2,111,000	24.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		245.00000	201,000	15.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		240.00000	299,000	15.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		1,015.00000	916,000	15.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		10.00000	14,000	15.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		2,007.00000	1,903,000	22.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		2.00000	1,000	22.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		3,006.00000	2,902,000	26.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		1.00000	0,000	26.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		4,006.00000	3,902,000	31.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		1.00000	0,000	31.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	38.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		7,945.00000	8,048,000	38.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	33.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		5,945.00000	6,048,000	33.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		1.00000	1,000	27.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		3,946.00000	4,049,000	27.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		17.00000	14,000	24.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		1,962.00000	2,062,000	24.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		270.00000	219,000	15.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		215.00000	267,000	15.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		1,064.00000	963,000	15.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		9.00000	11,000	15.83	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		2,056.00000	1,953,000	22.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		1.00000	1,000	22.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		3,056.00000	2,952,000	26.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		1.00000	0,000	26.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		4,056.00000	3,952,000	31.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		1.00000	0,000	31.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	38.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,195.00000	8,298,000	38.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	33.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,195.00000	6,298,000	33.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		1.00000	1,000	28.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,196.00000	4,299,000	28.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		12.00000	9,000	25.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,207.00000	2,307,000	25.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		175.00000	142,000	16.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		370.00000	440,000	16.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		828.00000	734,000	15.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		23.00000	32,000	15.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,807.00000	1,703,000	20.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		2.00000	1,000	20.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,806.00000	2,702,000	25.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		1.00000	0,000	25.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,806.00000	3,702,000	30.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		1.00000	0,000	30.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	38.83	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,045.00000	8,148,000	38.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	33.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,045.00000	6,148,000	33.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		1.00000	1,000	27.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,046.00000	4,149,000	27.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		15.00000	12,000	24.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,060.00000	2,160,000	24.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		225.00000	184,000	15.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		270.00000	332,000	15.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		968.00000	869,000	15.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		13.00000	17,000	15.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,957.00000	1,853,000	21.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		2.00000	1,000	21.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,956.00000	2,852,000	26.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		1.00000	0,000	26.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,956.00000	3,852,000	30.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		1.00000	0,000	30.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	38.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,245.00000	8,348,000	38.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	34.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,245.00000	6,348,000	34.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		1.00000	0,000	28.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,246.00000	4,348,000	28.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		11.00000	8,000	25.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,256.00000	2,356,000	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
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		161.00000	131,000	16.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		406.00000	479,000	16.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		783.00000	690,000	15.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		28.00000	38,000	15.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,757.00000	1,654,000	20.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		2.00000	2,000	20.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,756.00000	2,652,000	25.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	25.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,756.00000	3,652,000	29.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		1.00000	0,000	29.85	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.94650	7.05010		15.70	0.00	0	420.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		402.00000	346,000	15.63	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		259.00000	306,000	15.63	0.00	0	0.00
CRD1 On	06/05/2010	Index Future			134.75900	134.50900			0.00	0	2.00
GOVI On	06/05/2010	GOVI			309.36300	308.92900		6.80	0.00	0	324.00
GOVI On	06/05/2010	GOVI	309.80	Call		34,859.00000	36,693,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		43,569.00000	41,063,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			315.03600	314.59600		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		51,447.00000	53,423,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		61,487.00000	59,063,000	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			363.29200	363.27800			0.00	0	433.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J153	On	31/08/2010	Interest Rate Swap			6.89407	6.91238		15.00	0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.76200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.59300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.60600		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.90500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.88300		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.91100		15.00	0.00	0	0.00
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.10400		0.33	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.63400		0.38	0.00	0	0.00
JIBAR F	On	17/02/2010	Jibar Tradeable Future			7.18500	7.12000			0.00	0	0.00
JIBAR F	On	17/03/2010	Jibar Tradeable Future			7.18000	7.08700			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			7.07800	6.97500			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			7.05000	6.93900			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			7.04200	6.91100			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			7.04200	6.91200			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			7.08100	6.96000			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.19700	7.10800			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.39200	7.33300			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			7.73500	7.71300			0.00	0	5,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			8.11000	8.11800			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F	On 21/12/2011	Jibar Tradeable Future			8.33700	8.31700			0.00	0	5,000.00
JN02	On 06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On 05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000	0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000	0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000	0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000	0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE			7.50000	7.50000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.50	Call		0.00000	0,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.50	Put		0.00000	0,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.75	Call		0.00000	0,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000	0.00	0	0.00
JROD	On	26/02/2010	Rodi			6.98400	7.00200		0.00	0	0.00
JROD	On	31/03/2010	Rodi			7.18400	7.20000		0.00	0	0.00
OTH1	On	06/05/2010	Index Future			299.32700	299.21100		0.00	0	3.00
R155	On	06/05/2010	Bond Future			7.44100	7.49600		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	06/05/2010	Bond Future	7.50	Call		5.00000	76,000	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Put		0.00000	0,000	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Call		69.00000	140,000	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	12,000	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Put		59.00000	0,000	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.32800	8.39400	4.50	43,156,506.60	348	6,743.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,305.00000	1,491,000	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		797.00000	665,000	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.39000	8.46100	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,311.00000	2,520,000	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		994.00000	877,000	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		1,633.00000	1,805,000	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		1,454.00000	1,300,000	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		3,099.00000	3,340,000	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		658.00000	572,000	0.00	0	500.00
R157	On	05/08/2010	Bond Future	8.25	Put		2,069.00000	1,876,000	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,096.00000	1,229,000	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.42800	8.50200	4.75	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,046.00000	2,211,000	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		2,055.00000	1,895,000	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,155.00000	2,326,000	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		1,945.00000	1,791,000	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		1,940.00000	2,099,000	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/11/2010	Bond Future	8.45	Put		2,168.00000	2,002,000	5.00	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.10900	9.13200		10.00	21,662,182.85	187	19,296.00
R186	On	06/05/2010	Bond Future	9.00	Call		1,578.00000	1,655,000	9.90	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		2,802.00000	2,667,000	9.90	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.15800	9.18100		10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,604.00000	3,709,000	10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		2,981.00000	2,877,000	10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,652.00000	1,712,000	10.51	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		5,668.00000	5,519,000	10.51	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		6,429.00000	6,575,000	11.23	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		1,441.00000	1,378,000	11.23	0.00	0	1,300.00
R186	On	04/11/2010	Bond Future			9.19100	9.21500		11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,408.00000	4,515,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		4,095.00000	3,986,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,631.00000	4,742,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		3,873.00000	3,768,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,190.00000	4,294,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		4,325.00000	4,213,000	11.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.36500	8.45300		4.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		915.00000	1,100,000	4.25	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		737.00000	589,000	4.25	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.42400	8.51800		4.50	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,325.00000	2,568,000	4.68	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		608.00000	512,000	4.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future			8.45100	8.55000		4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,321.00000	1,490,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		1,492.00000	1,322,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		1,404.00000	1,580,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		1,404.00000	1,240,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,241.00000	1,404,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		1,584.00000	1,407,000	4.00	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.94600	9.02100		6.50	0.00	0	1,710.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,120.00000	1,313,000	6.50	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		1,228.00000	1,034,000	6.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.01000	9.08900		6.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,278.00000	2,508,000	6.89	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		1,476.00000	1,310,000	6.89	0.00	0	0.00
R203	On	04/11/2010	Bond Future			9.05800	9.14000		7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		2,555.00000	2,776,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		2,021.00000	1,842,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		2,684.00000	2,912,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		1,909.00000	1,737,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		2,430.00000	2,644,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		2,138.00000	1,952,000	7.00	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.96200	9.02600		7.25	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,234.00000	1,412,000	7.25	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.00	Put		1,382.00000	1,196,000	7.25	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.50	Call		3,054.00000	3,341,000	7.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	06/05/2010	Bond Future	9.50	Put		416.00000	339,000	7.56	0.00	0	200.00
R204	On	06/05/2010	Bond Future	8.50	Put		3,350.00000	3,051,000	7.10	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		306.00000	371,000	7.10	0.00	0	200.00
R204	On	05/08/2010	Bond Future			9.02200	9.09000		7.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,484.00000	2,702,000	7.84	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		1,604.00000	1,444,000	7.84	0.00	0	0.00
R204	On	04/11/2010	Bond Future			9.06300	9.13300		7.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		2,927.00000	3,136,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		2,296.00000	2,126,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,070.00000	3,285,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		2,172.00000	2,007,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		2,788.00000	2,991,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		2,426.00000	2,249,000	8.00	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.40200	8.49000		3.75	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,165.00000	1,350,000	3.82	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		377.00000	293,000	3.82	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.47900	8.57500		3.75	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,742.00000	1,933,000	3.90	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		536.00000	452,000	3.90	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.51200	8.61600		3.75	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,192.00000	1,325,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		1,504.00000	1,357,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,255.00000	1,392,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		1,432.00000	1,290,000	4.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/11/2010	Bond Future	8.45	Call		1,132.00000	1,261,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		1,579.00000	1,428,000	4.00	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.11200	9.15600		8.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		1,667.00000	1,809,000	8.25	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		1,122.00000	1,007,000	8.25	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.17500	9.22000		8.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		2,955.00000	3,114,000	8.69	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		1,376.00000	1,278,000	8.69	0.00	0	0.00
R207	On	04/11/2010	Bond Future			9.21500	9.26200		8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		2,700.00000	2,832,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		2,767.00000	2,635,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		2,837.00000	2,973,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		2,624.00000	2,497,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		2,567.00000	2,695,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		2,915.00000	2,779,000	9.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.12500	9.15900		9.00	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		1,695.00000	1,806,000	9.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		1,147.00000	1,052,000	9.00	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.18100	9.21500		9.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,126.00000	3,249,000	9.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		1,454.00000	1,375,000	9.45	0.00	0	0.00
R208	On	04/11/2010	Bond Future			9.22000	9.25600		9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		2,824.00000	2,928,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		2,859.00000	2,752,000	10.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R208	On	04/11/2010	Bond Future	9.30	Call		2,967.00000	3,075,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		2,710.00000	2,607,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		2,685.00000	2,786,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		3,014.00000	2,904,000	10.00	0.00	0	0.00
R209	On	06/05/2010	Bond Future			9.04700	8.92500		13.00	0.00	0	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		559.00000	366,000	12.65	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		4,003.00000	4,752,000	12.65	0.00	0	0.00
R209	On	05/08/2010	Bond Future			9.08200	8.95800		13.50	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		2,010.00000	1,626,000	13.31	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		3,652.00000	4,219,000	13.31	0.00	0	0.00
R209	On	04/11/2010	Bond Future			9.10700	8.97900		14.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,797.00000	3,290,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		3,635.00000	4,105,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,984.00000	3,462,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		3,440.00000	3,894,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		3,614.00000	3,124,000	15.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		3,838.00000	4,325,000	15.00	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			305.56900	305.14900			0.00	0	100.00
Total for Derivatives :										274,974,306.25	83,385	873,881.00

i-Bonds

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	31/08/2011	Spot Bond			7.42000	7.47500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.25500	8.32000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.06000	9.08500			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.30000	8.38000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.88000	8.94500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.89500	8.96500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.32000	8.39500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.05000	9.09000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.06500	9.10000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			9.01500	8.89000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										274,974,306.25	83,385	873,881.00