



Daily MTM Report

Daily summary for: 11/03/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 15/03/2010 Foreign Exchange Future			7.46070	7.40190		13.60	336,850,605.00	45,150	184,225.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	51.92	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		9,098.00000	9,039,000	51.92	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	51.96	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		7,098.00000	7,039,000	51.96	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	51.92	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,848.00000	8,789,000	51.92	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	51.96	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,848.00000	6,789,000	51.96	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		0.00000	0,000	24.22	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		848.00000	789,000	24.22	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		157.00000	212,000	13.99	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		5.00000	1,000	13.99	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,152.00000	1,211,000	15.51	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		0.00000	0,000	15.51	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,152.00000	2,211,000	15.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	15.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,152.00000	3,211,000	17.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	17.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	51.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,598.00000	8,539,000	51.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		402.00000	461,000	14.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		0.00000	0,000	14.46	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,402.00000	1,461,000	15.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	15.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,402.00000	2,461,000	16.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	16.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,402.00000	3,461,000	17.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	17.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	51.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,648.00000	8,589,000	51.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	51.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,648.00000	6,589,000	51.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,352.00000	3,411,000	17.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	17.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	51.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,748.00000	8,689,000	51.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	50.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,748.00000	4,689,000	50.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		253.00000	311,000	14.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		1.00000	0,000	14.18	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	6.15	Call		1,252.00000	1,311,000	15.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	15.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,252.00000	3,311,000	17.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	17.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	51.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		9,048.00000	8,989,000	51.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	51.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		7,048.00000	6,989,000	51.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	51.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		9,248.00000	9,189,000	51.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	51.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		7,248.00000	7,189,000	51.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		0.00000	0,000	29.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,248.00000	1,189,000	29.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		1,752.00000	1,811,000	15.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	15.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		2,752.00000	2,811,000	16.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	16.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	51.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		9,198.00000	9,139,000	51.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	51.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		7,198.00000	7,139,000	51.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	51.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		9,148.00000	9,089,000	51.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	51.95	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	14.55	Put		7,148.00000	7,089,000	51.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	51.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,948.00000	8,889,000	51.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	51.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,948.00000	6,889,000	51.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	51.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,998.00000	8,939,000	51.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	51.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,998.00000	6,939,000	51.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	51.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,898.00000	8,839,000	51.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	51.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,898.00000	6,839,000	51.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,102.00000	1,161,000	15.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	15.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,102.00000	2,161,000	15.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	15.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,102.00000	3,161,000	17.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	17.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	51.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,798.00000	8,739,000	51.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	51.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,798.00000	6,739,000	51.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	51.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,698.00000	8,639,000	51.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	51.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,698.00000	6,639,000	51.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	50.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		5,198.00000	5,139,000	50.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,302.00000	3,361,000	17.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	17.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		0.00000	0,000	23.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		798.00000	739,000	23.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		204.00000	261,000	14.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		2.00000	0,000	14.08	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,202.00000	1,261,000	15.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	15.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,202.00000	2,261,000	15.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	15.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,202.00000	3,261,000	17.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	17.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		0.00000	0,000	25.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		948.00000	889,000	25.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		77.00000	119,000	13.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		25.00000	8,000	13.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,052.00000	1,111,000	15.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	15.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,052.00000	2,111,000	15.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	15.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,052.00000	3,111,000	17.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	17.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		802.00000	861,000	15.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		0.00000	0,000	15.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		1,802.00000	1,861,000	15.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	15.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		2,802.00000	2,861,000	17.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	17.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		28.00000	48,000	13.60	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		76.00000	37,000	13.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		952.00000	1,011,000	15.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		0.00000	0,000	15.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		1,952.00000	2,011,000	15.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	15.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		2,952.00000	3,011,000	17.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	17.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		0.00000	0,000	26.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		998.00000	939,000	26.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		47.00000	80,000	13.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		45.00000	19,000	13.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,002.00000	2,061,000	15.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	15.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,002.00000	3,061,000	17.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	17.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		902.00000	961,000	15.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		0.00000	0,000	15.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		1,902.00000	1,961,000	15.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	15.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		2,902.00000	2,961,000	17.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	17.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	51.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,648.00000	5,589,000	51.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		852.00000	911,000	15.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		0.00000	0,000	15.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		1,852.00000	1,911,000	15.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	15.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		2,852.00000	2,911,000	17.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	17.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	50.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,798.00000	4,739,000	50.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		0.00000	0,000	30.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,298.00000	1,239,000	30.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		1.00000	2,000	16.92	0.00	0	747.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		299.00000	241,000	16.92	0.00	0	562.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		702.00000	761,000	15.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		0.00000	0,000	15.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,702.00000	1,761,000	15.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	15.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,702.00000	2,761,000	16.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	16.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		1.00000	1,000	17.59	0.00	0	4,010.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		349.00000	290,000	17.59	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		652.00000	711,000	14.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		0.00000	0,000	14.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,652.00000	1,711,000	15.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	15.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,652.00000	2,711,000	16.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	16.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	34.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,648.00000	1,589,000	34.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		352.00000	411,000	14.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		0.00000	0,000	14.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,352.00000	1,411,000	15.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	15.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,352.00000	2,411,000	16.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	16.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		0.00000	0,000	18.91	0.00	0	4,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		448.00000	389,000	18.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		552.00000	611,000	14.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		0.00000	0,000	14.75	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,552.00000	1,611,000	15.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	15.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,552.00000	2,611,000	16.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	16.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	32.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,498.00000	1,439,000	32.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		502.00000	561,000	14.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		0.00000	0,000	14.65	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,502.00000	1,561,000	15.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	15.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		452.00000	511,000	14.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		0.00000	0,000	14.56	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,452.00000	1,511,000	15.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	15.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,452.00000	2,511,000	16.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	16.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	51.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,698.00000	5,639,000	51.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	50.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,698.00000	4,639,000	50.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		302.00000	361,000	14.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,000	14.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,302.00000	1,361,000	15.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	15.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,302.00000	2,361,000	16.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	16.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	50.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,598.00000	4,539,000	50.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		114.00000	164,000	13.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		12.00000	3,000	13.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	51.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,998.00000	7,939,000	51.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,002.00000	1,061,000	15.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		0.00000	0,000	15.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,502.00000	2,561,000	16.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	16.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,002.00000	4,061,000	17.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	17.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	51.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		8,248.00000	8,189,000	51.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	51.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		5,248.00000	5,189,000	51.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		752.00000	811,000	15.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		0.00000	0,000	15.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,252.00000	2,311,000	16.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	16.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		3,752.00000	3,811,000	17.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	17.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		16.00000	28,000	14.27	812.00	29	8,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		114.00000	67,000	14.27	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	36.17	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,748.00000	1,689,000	36.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	50.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,848.00000	4,789,000	50.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		9.00000	15,000	14.93	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		157.00000	104,000	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	15/03/2010	Foreign Exchange Future	7.60	Call		5.00000	8,000	15.59	0.00	0	228.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		203.00000	147,000	15.59	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	40.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		2,148.00000	2,089,000	40.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		0.00000	0,000	40.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		2,048.00000	1,989,000	40.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3.00000	4,000	16.26	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		251.00000	193,000	16.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		0.00000	0,000	19.58	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		498.00000	439,000	19.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	50.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		5,048.00000	4,989,000	50.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		0.00000	0,000	21.57	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		648.00000	589,000	21.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	51.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,298.00000	5,239,000	51.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		0.00000	0,000	24.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		898.00000	839,000	24.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	50.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,948.00000	4,889,000	50.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	41.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,248.00000	2,189,000	41.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		0.00000	0,000	20.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		548.00000	489,000	20.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	50.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,998.00000	4,939,000	50.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		0.00000	0,000	20.90	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		598.00000	539,000	20.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		0.00000	0,000	22.90	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		748.00000	689,000	22.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	50.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		5,098.00000	5,039,000	50.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	43.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,698.00000	2,639,000	43.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	42.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,598.00000	2,539,000	42.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	42.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,498.00000	2,439,000	42.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		0.00000	0,000	22.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		698.00000	639,000	22.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	51.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,498.00000	5,439,000	51.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	43.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,798.00000	2,739,000	43.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	27.54	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1,098.00000	1,039,000	27.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	51.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,448.00000	5,389,000	51.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		0.00000	0,000	26.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1,048.00000	989,000	26.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	51.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,548.00000	5,489,000	51.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	28.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1,148.00000	1,089,000	28.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	51.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,598.00000	5,539,000	51.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	44.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,998.00000	2,939,000	44.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	44.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,898.00000	2,839,000	44.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	28.87	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1,198.00000	1,139,000	28.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	51.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,748.00000	5,689,000	51.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	30.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,348.00000	1,289,000	30.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	51.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		6,248.00000	6,189,000	51.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	34.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,598.00000	1,539,000	34.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	51.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,848.00000	5,789,000	51.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	45.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		3,148.00000	3,089,000	45.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	32.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,448.00000	1,389,000	32.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	51.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		6,198.00000	6,139,000	51.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	51.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,948.00000	5,889,000	51.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	45.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3,248.00000	3,189,000	45.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	33.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,548.00000	1,489,000	33.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	51.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,798.00000	5,739,000	51.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	45.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		3,098.00000	3,039,000	45.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	31.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,398.00000	1,339,000	31.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	51.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		6,098.00000	6,039,000	51.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	38.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,898.00000	1,839,000	38.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		0.00000	0,000	39.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,998.00000	1,939,000	39.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	51.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,398.00000	6,339,000	51.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	40.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		2,198.00000	2,139,000	40.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	51.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,598.00000	6,539,000	51.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	50.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,498.00000	4,439,000	50.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	41.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,398.00000	2,339,000	41.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	51.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,748.00000	6,689,000	51.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	50.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,648.00000	4,589,000	50.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	50.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,548.00000	4,489,000	50.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	51.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,498.00000	6,439,000	51.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	49.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,398.00000	4,339,000	49.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	49.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,298.00000	4,239,000	49.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	41.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,298.00000	2,239,000	41.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	51.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,548.00000	6,489,000	51.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	50.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,448.00000	4,389,000	50.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	49.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		4,348.00000	4,289,000	49.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	49.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		4,248.00000	4,189,000	49.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	49.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		4,148.00000	4,089,000	49.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	51.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,898.00000	5,839,000	51.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	45.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		3,198.00000	3,139,000	45.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	35.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,698.00000	1,639,000	35.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	51.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,998.00000	5,939,000	51.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	46.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,498.00000	3,439,000	46.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	46.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,398.00000	3,339,000	46.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	46.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,298.00000	3,239,000	46.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	36.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,798.00000	1,739,000	36.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	51.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		6,048.00000	5,989,000	51.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	46.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,348.00000	3,289,000	46.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	37.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,848.00000	1,789,000	37.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	51.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		6,148.00000	6,089,000	51.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	49.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		4,048.00000	3,989,000	49.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	49.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,948.00000	3,889,000	49.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	48.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,848.00000	3,789,000	48.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	48.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,748.00000	3,689,000	48.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	47.65	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,648.00000	3,589,000	47.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	47.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,548.00000	3,489,000	47.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	46.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,448.00000	3,389,000	46.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		0.00000	0,000	38.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,948.00000	1,889,000	38.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	51.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,298.00000	6,239,000	51.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	49.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		4,198.00000	4,139,000	49.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	49.59	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	11.50	Put		4,098.00000	4,039,000	49.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	49.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,998.00000	3,939,000	49.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	48.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,898.00000	3,839,000	48.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	48.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,798.00000	3,739,000	48.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	47.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,698.00000	3,639,000	47.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	40.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		2,098.00000	2,039,000	40.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	50.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		5,148.00000	5,089,000	50.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	44.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		3,048.00000	2,989,000	44.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	44.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,948.00000	2,889,000	44.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	43.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,848.00000	2,789,000	43.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	43.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,748.00000	2,689,000	43.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	42.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,648.00000	2,589,000	42.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	42.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,548.00000	2,489,000	42.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	41.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,348.00000	2,289,000	41.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	50.57	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,898.00000	4,839,000	50.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	42.03	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,448.00000	2,389,000	42.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		0.00000	0,000	49.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		4,038.00000	3,979,000	49.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	47.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,598.00000	3,539,000	47.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	51.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		8,198.00000	8,139,000	51.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		3,802.00000	3,861,000	17.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	17.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	51.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		8,148.00000	8,089,000	51.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		3,852.00000	3,911,000	17.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	17.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	51.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,298.00000	8,239,000	51.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,702.00000	3,761,000	17.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	17.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	51.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,398.00000	8,339,000	51.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		0.00000	0,000	18.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		398.00000	339,000	18.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		602.00000	661,000	14.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		0.00000	0,000	14.85	0.00	0	12,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,602.00000	1,661,000	15.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	15.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,602.00000	2,661,000	16.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	16.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,602.00000	3,661,000	17.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	17.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	51.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,448.00000	8,389,000	51.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	51.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,448.00000	6,389,000	51.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,552.00000	3,611,000	17.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	17.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	51.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,498.00000	8,439,000	51.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,502.00000	3,561,000	17.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	17.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	51.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		8,048.00000	7,989,000	51.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		3,952.00000	4,011,000	17.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	17.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	51.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		8,098.00000	8,039,000	51.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		3,902.00000	3,961,000	17.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	17.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	51.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,348.00000	8,289,000	51.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	51.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,348.00000	6,289,000	51.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,652.00000	3,711,000	17.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	17.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	51.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,548.00000	8,489,000	51.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,452.00000	3,511,000	17.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	17.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.58640	7.52950		16.14	329,773,221.60	43,469	116,057.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		60.00000	65,000	19.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		931.00000	879,000	19.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,621.00000	8,564,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	34.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,621.00000	6,564,000	34.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,380.00000	3,436,000	23.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	23.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,671.00000	8,614,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	34.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,671.00000	6,614,000	34.38	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	4.20	Call		3,330.00000	3,386,000	23.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	23.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,771.00000	8,714,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		9,071.00000	9,014,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,271.00000	9,214,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	36.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,271.00000	7,214,000	36.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1.00000	2,000	26.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,272.00000	3,216,000	26.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,221.00000	9,164,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	36.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,221.00000	7,164,000	36.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		2.00000	2,000	26.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,223.00000	3,166,000	26.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,781.00000	1,838,000	21.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		2.00000	2,000	21.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,780.00000	2,836,000	25.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	25.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,171.00000	9,114,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	35.92	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	14.70	Put		7,171.00000	7,114,000	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,971.00000	8,914,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		9,021.00000	8,964,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,921.00000	8,864,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	35.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,921.00000	6,864,000	35.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		288.00000	319,000	16.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		209.00000	183,000	16.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,086.00000	1,142,000	16.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		7.00000	6,000	16.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,080.00000	2,137,000	22.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		1.00000	1,000	22.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,080.00000	3,136,000	24.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	24.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,821.00000	8,764,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	34.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,821.00000	6,764,000	34.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,185.00000	1,241,000	16.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		6.00000	5,000	16.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,180.00000	2,237,000	23.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	23.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,180.00000	3,236,000	24.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	24.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,721.00000	8,664,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		407.00000	444,000	15.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		128.00000	108,000	15.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,284.00000	1,340,000	17.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		5.00000	4,000	17.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,280.00000	3,336,000	23.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	23.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	34.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,771.00000	6,714,000	34.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	30.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,271.00000	5,214,000	30.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		71.00000	76,000	19.23	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		842.00000	790,000	19.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		375.00000	410,000	15.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		146.00000	124,000	15.88	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,234.00000	1,290,000	17.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		5.00000	4,000	17.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,230.00000	2,287,000	23.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	23.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,230.00000	3,286,000	24.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	24.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		56.00000	60,000	19.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		977.00000	924,000	19.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		36.00000	39,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,257.00000	1,203,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	35.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,071.00000	7,014,000	35.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	35.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		7,021.00000	6,964,000	35.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	26.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		4,021.00000	3,964,000	26.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	35.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,971.00000	6,914,000	35.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		39.00000	41,000	21.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,210.00000	1,155,000	21.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		849.00000	900,000	15.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		20.00000	14,000	15.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,831.00000	1,887,000	21.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		2.00000	1,000	21.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,830.00000	2,886,000	25.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		1.00000	0,000	25.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		52.00000	56,000	20.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,023.00000	970,000	20.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		263.00000	292,000	16.05	146,000.00	500	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		234.00000	206,000	16.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,030.00000	2,087,000	22.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		1.00000	1,000	22.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,030.00000	3,086,000	25.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	25.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	31.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,521.00000	5,464,000	31.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	28.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,521.00000	4,464,000	28.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1.00000	1,000	26.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,522.00000	3,465,000	26.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		48.00000	52,000	20.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,069.00000	1,016,000	20.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		242.00000	267,000	16.10	8,010.00	30	30.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		263.00000	231,000	16.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		989.00000	1,044,000	15.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		10.00000	8,000	15.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		1,980.00000	2,037,000	22.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		1.00000	1,000	22.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		2,980.00000	3,036,000	25.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,000	25.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	31.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,571.00000	5,514,000	31.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	28.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,571.00000	4,514,000	28.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1.00000	1,000	26.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,572.00000	3,515,000	26.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		45.00000	48,000	20.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,116.00000	1,062,000	20.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		942.00000	994,000	15.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		13.00000	8,000	15.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,930.00000	1,987,000	22.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		1.00000	1,000	22.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,930.00000	2,986,000	25.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,000	25.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	31.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,621.00000	5,564,000	31.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1.00000	1,000	26.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,622.00000	3,565,000	26.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		42.00000	45,000	20.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,163.00000	1,109,000	20.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		895.00000	947,000	15.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		16.00000	11,000	15.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,881.00000	1,937,000	21.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		2.00000	1,000	21.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,880.00000	2,936,000	25.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	0,000	25.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	31.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,771.00000	5,714,000	31.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	28.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,771.00000	4,714,000	28.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1.00000	1,000	26.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,772.00000	3,715,000	26.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		34.00000	36,000	21.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,305.00000	1,250,000	21.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		159.00000	173,000	17.02	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		430.00000	387,000	17.02	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		759.00000	808,000	15.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		30.00000	22,000	15.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,731.00000	1,788,000	20.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		2.00000	2,000	20.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,730.00000	2,786,000	25.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	25.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		146.00000	159,000	17.25	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		467.00000	423,000	17.25	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		715.00000	763,000	15.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		36.00000	27,000	15.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,681.00000	1,738,000	20.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		2.00000	2,000	20.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,680.00000	2,736,000	24.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	24.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	31.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,871.00000	5,814,000	31.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	1,000	26.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,871.00000	3,815,000	26.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		30.00000	31,000	21.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,401.00000	1,345,000	21.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		135.00000	146,000	17.47	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		506.00000	460,000	17.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		672.00000	719,000	15.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		43.00000	33,000	15.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,631.00000	1,688,000	20.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		2.00000	2,000	20.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,630.00000	2,686,000	24.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	24.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	32.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,971.00000	5,914,000	32.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	26.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,971.00000	3,914,000	26.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	32.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,171.00000	6,114,000	32.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	30.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,171.00000	5,114,000	30.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	27.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,171.00000	4,114,000	27.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		2.00000	2,000	26.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,173.00000	3,116,000	26.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	32.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,121.00000	6,064,000	32.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,121.00000	5,064,000	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	27.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,121.00000	4,064,000	27.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		476.00000	516,000	15.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		97.00000	80,000	15.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,383.00000	1,439,000	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		4.00000	3,000	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,380.00000	2,437,000	23.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	23.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	32.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		6,071.00000	6,014,000	32.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	26.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,071.00000	4,014,000	26.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		2.00000	2,000	25.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,073.00000	3,016,000	25.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		23.00000	24,000	22.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,594.00000	1,538,000	22.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		97.00000	105,000	18.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		668.00000	619,000	18.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		513.00000	554,000	15.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		84.00000	68,000	15.70	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,432.00000	1,489,000	18.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		3.00000	3,000	18.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,430.00000	2,487,000	23.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	23.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	32.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,921.00000	5,864,000	32.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	26.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,921.00000	3,864,000	26.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		124.00000	135,000	17.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		545.00000	499,000	17.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		631.00000	676,000	15.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		52.00000	40,000	15.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,582.00000	1,638,000	19.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		3.00000	2,000	19.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,580.00000	2,636,000	24.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	24.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	31.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,821.00000	5,764,000	31.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	29.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,821.00000	4,764,000	29.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1.00000	1,000	26.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,822.00000	3,765,000	26.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		28.00000	29,000	22.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,449.00000	1,393,000	22.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		32.00000	34,000	21.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,353.00000	1,298,000	21.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	30.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,471.00000	5,414,000	30.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	28.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,471.00000	4,414,000	28.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		26.00000	28,000	22.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,497.00000	1,442,000	22.32	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	7.00	Call		590.00000	634,000	15.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		61.00000	48,000	15.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,532.00000	1,588,000	19.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		3.00000	2,000	19.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	31.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,671.00000	5,614,000	31.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1.00000	1,000	26.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,672.00000	3,615,000	26.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		21.00000	21,000	23.20	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,692.00000	1,635,000	23.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		441.00000	479,000	15.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		112.00000	93,000	15.79	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,333.00000	1,389,000	18.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		4.00000	3,000	18.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,330.00000	2,387,000	23.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	23.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	27.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,321.00000	4,264,000	27.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		19.00000	20,000	23.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,740.00000	1,684,000	23.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		25.00000	26,000	22.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,546.00000	1,490,000	22.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		344.00000	378,000	15.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		165.00000	142,000	15.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	38.38	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	15.50	Put		7,971.00000	7,914,000	38.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	33.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,471.00000	6,414,000	33.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	29.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,971.00000	4,914,000	29.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1.00000	1,000	26.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,472.00000	3,415,000	26.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,037.00000	1,093,000	15.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		8.00000	7,000	15.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,530.00000	2,586,000	24.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	24.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,030.00000	4,086,000	20.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		1.00000	0,000	20.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,221.00000	8,164,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	34.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,721.00000	6,664,000	34.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1.00000	1,000	26.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,722.00000	3,665,000	26.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		76.00000	82,000	19.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		797.00000	746,000	19.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		804.00000	853,000	15.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		25.00000	17,000	15.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,280.00000	2,337,000	23.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	23.40	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	3.75	Call		3,780.00000	3,836,000	21.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	21.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		18.00000	19,000	23.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,789.00000	1,733,000	23.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		222.00000	243,000	16.14	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		293.00000	257,000	16.14	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	28.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,721.00000	4,664,000	28.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	27.82	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,371.00000	4,314,000	27.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		22.00000	23,000	22.98	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,643.00000	1,587,000	22.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		17.00000	18,000	23.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,838.00000	1,782,000	23.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		204.00000	223,000	16.36	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		325.00000	287,000	16.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	28.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,671.00000	4,614,000	28.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		12.00000	14,000	24.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,083.00000	2,028,000	24.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		15.00000	15,000	24.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,986.00000	1,929,000	24.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		188.00000	205,000	16.58	0.00	0	10,600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		359.00000	319,000	16.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		11.00000	13,000	25.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,132.00000	2,077,000	25.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		13.00000	14,000	24.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2,034.00000	1,978,000	24.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		16.00000	16,000	24.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,937.00000	1,880,000	24.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		173.00000	188,000	16.80	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		394.00000	352,000	16.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	29.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		5,021.00000	4,964,000	29.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		89.00000	97,000	18.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		710.00000	661,000	18.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	30.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,221.00000	5,164,000	30.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		2.00000	2,000	26.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,123.00000	3,066,000	26.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		2.00000	2,000	25.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		3,023.00000	2,966,000	25.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		3.00000	3,000	25.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,924.00000	2,867,000	25.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		65.00000	70,000	19.45	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		886.00000	834,000	19.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	29.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,071.00000	5,014,000	29.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		2.00000	3,000	25.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,973.00000	2,917,000	25.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		3.00000	3,000	25.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,874.00000	2,817,000	25.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		83.00000	89,000	18.79	0.00	0	135.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		754.00000	703,000	18.79	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	29.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,921.00000	4,864,000	29.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		3.00000	3,000	25.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,824.00000	2,767,000	25.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		4.00000	4,000	25.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,725.00000	2,668,000	25.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		5.00000	5,000	25.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,626.00000	2,569,000	25.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		5.00000	6,000	25.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,526.00000	2,470,000	25.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		7.00000	7,000	25.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,428.00000	2,371,000	25.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		8.00000	9,000	25.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,329.00000	2,273,000	25.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		9.00000	10,000	25.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,230.00000	2,174,000	25.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		105.00000	114,000	18.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		626.00000	578,000	18.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	28.51	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,621.00000	4,564,000	28.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		16.00000	17,000	24.09	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		1,887.00000	1,831,000	24.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	29.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,871.00000	4,814,000	29.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		3.00000	4,000	25.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,774.00000	2,718,000	25.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		4.00000	5,000	25.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,675.00000	2,619,000	25.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		5.00000	6,000	25.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,576.00000	2,520,000	25.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		7.00000	8,000	25.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,378.00000	2,322,000	25.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		9.00000	10,000	25.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,280.00000	2,224,000	25.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		10.00000	11,000	25.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,181.00000	2,125,000	25.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		114.00000	124,000	17.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		585.00000	538,000	17.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		6.00000	7,000	25.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,477.00000	2,421,000	25.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,171.00000	8,114,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,830.00000	3,886,000	20.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		1.00000	0,000	20.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	33.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,221.00000	6,164,000	33.00	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	11.75	Call		0.00000	0,000	27.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,221.00000	4,164,000	27.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,271.00000	8,214,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	33.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,271.00000	6,214,000	33.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	27.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,271.00000	4,214,000	27.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,730.00000	3,786,000	21.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	21.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,421.00000	8,364,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,421.00000	6,364,000	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	27.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,421.00000	4,364,000	27.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,580.00000	3,636,000	22.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	22.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,321.00000	8,264,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	33.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,321.00000	6,264,000	33.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,680.00000	3,736,000	21.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	21.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	38.69	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	17.50	Put		9,971.00000	9,914,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,371.00000	8,314,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	33.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,371.00000	6,314,000	33.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,630.00000	3,686,000	21.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	21.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,471.00000	8,414,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,530.00000	3,586,000	22.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	22.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,521.00000	8,464,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	33.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,521.00000	6,464,000	33.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		551.00000	593,000	15.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		72.00000	57,000	15.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,482.00000	1,539,000	19.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		3.00000	3,000	19.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,480.00000	2,536,000	24.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	24.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,480.00000	3,536,000	22.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	22.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		8,071.00000	8,014,000	38.69	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	3.60	Call		3,930.00000	3,986,000	20.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		1.00000	0,000	20.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		8,121.00000	8,064,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,880.00000	3,936,000	20.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		1.00000	0,000	20.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,571.00000	8,514,000	38.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	34.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,571.00000	6,514,000	34.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,430.00000	3,486,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	23.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		316.00000	348,000	15.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		187.00000	162,000	15.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.71520	7.65760		17.31	12,483,193.60	1,618	8,912.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,192.00000	8,135,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	28.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,193.00000	6,136,000	28.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		13.00000	14,000	29.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,205.00000	4,149,000	29.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		56.00000	60,000	24.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,248.00000	2,195,000	24.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		884.00000	930,000	16.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		76.00000	65,000	16.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,816.00000	1,873,000	19.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		8.00000	8,000	19.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,809.00000	2,866,000	24.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	24.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,808.00000	3,865,000	28.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	28.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,142.00000	8,085,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		1.00000	1,000	27.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,143.00000	6,086,000	27.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		14.00000	15,000	29.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,156.00000	4,100,000	29.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		58.00000	62,000	24.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,200.00000	2,147,000	24.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		328.00000	349,000	17.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		470.00000	434,000	17.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		924.00000	971,000	16.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		66.00000	56,000	16.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,865.00000	1,922,000	19.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		7.00000	7,000	19.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,859.00000	2,916,000	24.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		1.00000	1,000	24.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,858.00000	3,915,000	28.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	28.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		311.00000	332,000	17.85	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		503.00000	467,000	17.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,242.00000	8,185,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	28.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,243.00000	6,186,000	28.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		12.00000	13,000	29.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,254.00000	4,198,000	29.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		54.00000	57,000	24.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,296.00000	2,242,000	24.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		296.00000	315,000	18.03	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		538.00000	500,000	18.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		844.00000	889,000	16.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		86.00000	74,000	16.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,767.00000	1,823,000	18.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		9.00000	8,000	18.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,759.00000	2,816,000	23.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	23.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,758.00000	3,815,000	28.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	28.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,292.00000	8,235,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	28.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,293.00000	6,236,000	28.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		11.00000	12,000	29.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,303.00000	4,247,000	29.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		52.00000	55,000	25.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,344.00000	2,290,000	25.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		281.00000	299,000	18.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		573.00000	534,000	18.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		806.00000	850,000	16.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		98.00000	85,000	16.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,718.00000	1,774,000	18.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		10.00000	9,000	18.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,709.00000	2,767,000	23.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		1.00000	2,000	23.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,708.00000	3,765,000	28.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	28.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,392.00000	8,335,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	28.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,393.00000	6,336,000	28.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		10.00000	11,000	28.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,402.00000	4,346,000	28.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		48.00000	51,000	25.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,440.00000	2,386,000	25.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		254.00000	270,000	18.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		646.00000	605,000	18.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		732.00000	774,000	16.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		124.00000	109,000	16.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,620.00000	1,676,000	18.40	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	13/09/2010	Foreign Exchange Future	6.05	Put		12.00000	11,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,609.00000	2,667,000	23.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		1.00000	2,000	23.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,608.00000	3,665,000	27.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	27.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,442.00000	8,385,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	28.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,443.00000	6,386,000	28.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		9.00000	10,000	28.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,451.00000	4,395,000	28.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		46.00000	49,000	25.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,488.00000	2,434,000	25.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		241.00000	257,000	18.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		683.00000	642,000	18.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		697.00000	737,000	16.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		139.00000	122,000	16.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,572.00000	1,628,000	18.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		14.00000	13,000	18.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,560.00000	2,617,000	22.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		2.00000	2,000	22.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,558.00000	3,615,000	27.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	27.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,492.00000	8,435,000	30.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	28.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,493.00000	6,436,000	28.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		9.00000	10,000	28.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,501.00000	4,445,000	28.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		44.00000	47,000	25.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,536.00000	2,482,000	25.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		230.00000	245,000	18.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		722.00000	680,000	18.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		663.00000	702,000	16.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		155.00000	137,000	16.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,523.00000	1,579,000	18.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		15.00000	14,000	18.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,510.00000	2,567,000	22.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		2.00000	2,000	22.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,508.00000	3,565,000	27.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	27.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,642.00000	8,585,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	28.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,643.00000	6,586,000	28.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		7.00000	8,000	28.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,649.00000	4,593,000	28.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		39.00000	42,000	25.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,681.00000	2,627,000	25.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		567.00000	603,000	16.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		209.00000	188,000	16.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,379.00000	1,434,000	17.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		21.00000	19,000	17.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,361.00000	2,418,000	21.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		3.00000	3,000	21.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,358.00000	3,416,000	26.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	26.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,592.00000	8,535,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	28.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,593.00000	6,536,000	28.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		8.00000	8,000	28.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,600.00000	4,543,000	28.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		41.00000	43,000	25.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,633.00000	2,578,000	25.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		208.00000	222,000	19.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		800.00000	757,000	19.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		598.00000	635,000	16.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		190.00000	170,000	16.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,427.00000	1,482,000	17.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		19.00000	17,000	17.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,410.00000	2,468,000	22.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		2.00000	3,000	22.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,408.00000	3,465,000	26.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	26.91	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	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,742.00000	8,685,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	28.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,743.00000	6,686,000	28.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		6.00000	7,000	28.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,748.00000	4,692,000	28.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		36.00000	39,000	26.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,778.00000	2,724,000	26.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		180.00000	192,000	19.84	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		922.00000	877,000	19.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		509.00000	542,000	16.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		251.00000	227,000	16.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,284.00000	1,338,000	17.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		26.00000	23,000	17.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,261.00000	2,318,000	21.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		3.00000	3,000	21.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,258.00000	3,316,000	26.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	1,000	26.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		198.00000	211,000	19.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		840.00000	796,000	19.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,042.00000	7,985,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		1.00000	1,000	27.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,043.00000	5,986,000	27.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		15.00000	17,000	29.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,057.00000	4,002,000	29.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		63.00000	68,000	24.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,105.00000	2,053,000	24.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		364.00000	387,000	17.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		406.00000	372,000	17.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,007.00000	1,057,000	15.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		49.00000	42,000	15.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,964.00000	2,021,000	19.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		6.00000	6,000	19.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,959.00000	3,016,000	24.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		1.00000	1,000	24.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,958.00000	4,015,000	29.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	29.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,092.00000	8,035,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		1.00000	1,000	27.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,093.00000	6,036,000	27.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		14.00000	16,000	29.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,106.00000	4,051,000	29.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		61.00000	65,000	24.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,153.00000	2,100,000	24.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		345.00000	368,000	17.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		437.00000	403,000	17.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		965.00000	1,014,000	15.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		57.00000	49,000	15.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,914.00000	1,971,000	19.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		6.00000	6,000	19.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,909.00000	2,966,000	24.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		1.00000	1,000	24.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,908.00000	3,965,000	29.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	29.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,342.00000	8,285,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	28.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,343.00000	6,286,000	28.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		11.00000	12,000	28.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,353.00000	4,297,000	28.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		50.00000	53,000	25.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,392.00000	2,338,000	25.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		267.00000	284,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		609.00000	569,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		768.00000	811,000	16.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		110.00000	96,000	16.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,669.00000	1,725,000	18.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		11.00000	10,000	18.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,659.00000	2,717,000	23.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		1.00000	2,000	23.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,658.00000	3,715,000	28.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	28.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	30.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,542.00000	8,485,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	28.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,543.00000	6,486,000	28.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		8.00000	9,000	28.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,550.00000	4,494,000	28.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		42.00000	45,000	25.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,584.00000	2,530,000	25.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		219.00000	233,000	19.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		761.00000	718,000	19.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		630.00000	668,000	16.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		172.00000	153,000	16.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,475.00000	1,530,000	17.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		17.00000	15,000	17.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,460.00000	2,517,000	22.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		2.00000	2,000	22.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,458.00000	3,515,000	27.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	27.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,692.00000	8,635,000	30.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	28.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,693.00000	6,636,000	28.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		7.00000	7,000	28.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,699.00000	4,642,000	28.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		38.00000	40,000	26.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,730.00000	2,675,000	26.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		189.00000	201,000	19.66	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		881.00000	836,000	19.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		537.00000	572,000	16.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		229.00000	207,000	16.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,331.00000	1,386,000	17.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		23.00000	21,000	17.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,311.00000	2,368,000	21.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		3.00000	3,000	21.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,308.00000	3,366,000	26.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	26.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		84.00000	89,000	23.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,726.00000	1,674,000	23.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		94.00000	100,000	22.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,586.00000	1,535,000	22.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,049.00000	1,002,000	20.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		157.00000	167,000	20.38	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,179.00000	1,131,000	20.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		137.00000	146,000	20.92	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		98.00000	104,000	22.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,540.00000	1,489,000	22.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		106.00000	113,000	22.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,448.00000	1,398,000	22.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.84340	7.78550		17.99	0.00	0	2,683.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	2,000	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,166.00000	8,109,000	28.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		15.00000	17,000	31.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,180.00000	6,124,000	31.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		42.00000	44,000	28.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,207.00000	4,151,000	28.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		113.00000	119,000	24.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,278.00000	2,226,000	24.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		426.00000	450,000	18.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		591.00000	557,000	18.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		966.00000	1,011,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		131.00000	118,000	16.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,853.00000	1,909,000	17.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		18.00000	16,000	17.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,840.00000	2,897,000	22.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		5.00000	4,000	22.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,836.00000	3,894,000	27.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	1,000	27.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		270.00000	285,000	20.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,035.00000	992,000	20.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,216.00000	8,158,000	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		15.00000	16,000	30.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,230.00000	6,173,000	30.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		41.00000	43,000	28.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,256.00000	4,200,000	28.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		109.00000	115,000	24.22	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		2,324.00000	2,272,000	24.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		930.00000	974,000	16.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		145.00000	131,000	16.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,805.00000	1,861,000	17.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		20.00000	18,000	17.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,790.00000	2,848,000	22.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		5.00000	5,000	22.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,786.00000	3,844,000	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	1,000	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,266.00000	8,208,000	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		14.00000	15,000	30.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,279.00000	6,222,000	30.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		40.00000	42,000	28.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,305.00000	4,249,000	28.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		106.00000	112,000	24.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,371.00000	2,319,000	24.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		394.00000	416,000	18.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		659.00000	623,000	18.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		895.00000	938,000	16.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		160.00000	145,000	16.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,757.00000	1,813,000	17.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		22.00000	20,000	17.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,740.00000	2,798,000	22.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		5.00000	5,000	22.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,737.00000	3,794,000	26.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		2.00000	1,000	26.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,316.00000	8,258,000	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		13.00000	14,000	30.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,328.00000	6,271,000	30.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		39.00000	41,000	28.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,354.00000	4,298,000	28.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		103.00000	109,000	24.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,418.00000	2,366,000	24.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		379.00000	400,000	18.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		694.00000	657,000	18.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		860.00000	902,000	16.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		175.00000	159,000	16.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,710.00000	1,765,000	17.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		25.00000	22,000	17.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,691.00000	2,748,000	21.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		6.00000	5,000	21.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,687.00000	3,744,000	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		2.00000	1,000	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		410.00000	432,000	18.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		625.00000	589,000	18.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,366.00000	8,308,000	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		12.00000	14,000	30.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,377.00000	6,321,000	30.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		38.00000	40,000	28.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,403.00000	4,347,000	28.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		100.00000	106,000	24.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,465.00000	2,413,000	24.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		364.00000	385,000	18.87	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		729.00000	692,000	18.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		827.00000	868,000	16.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		192.00000	175,000	16.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,662.00000	1,718,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		27.00000	25,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,641.00000	2,698,000	21.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		6.00000	5,000	21.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,637.00000	3,695,000	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		2.00000	2,000	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,416.00000	8,358,000	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		12.00000	13,000	30.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,427.00000	6,370,000	30.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		37.00000	39,000	28.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,452.00000	4,396,000	28.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		97.00000	103,000	24.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,512.00000	2,460,000	24.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		351.00000	370,000	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		766.00000	727,000	19.02	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	13/12/2010	Foreign Exchange Future	7.20	Call		795.00000	835,000	16.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		210.00000	192,000	16.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,615.00000	1,670,000	17.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		30.00000	27,000	17.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,591.00000	2,649,000	21.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		6.00000	6,000	21.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,587.00000	3,645,000	26.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		2.00000	2,000	26.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,466.00000	8,408,000	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		11.00000	12,000	30.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,476.00000	6,419,000	30.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		36.00000	38,000	28.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,501.00000	4,445,000	28.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		95.00000	100,000	24.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,560.00000	2,507,000	24.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		338.00000	356,000	19.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		803.00000	763,000	19.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		764.00000	802,000	16.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		229.00000	209,000	16.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,569.00000	1,623,000	17.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		34.00000	30,000	17.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,542.00000	2,599,000	20.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		7.00000	6,000	20.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,537.00000	3,595,000	25.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		2.00000	2,000	25.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		1.00000	1,000	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,666.00000	8,608,000	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		9.00000	10,000	30.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,674.00000	6,617,000	30.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		33.00000	34,000	29.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,698.00000	4,641,000	29.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		85.00000	89,000	25.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,750.00000	2,696,000	25.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		291.00000	307,000	19.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		956.00000	914,000	19.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		648.00000	682,000	17.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		313.00000	289,000	17.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,385.00000	1,438,000	16.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		50.00000	45,000	16.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,343.00000	2,401,000	19.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		8.00000	8,000	19.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,337.00000	3,395,000	24.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		2.00000	2,000	24.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,616.00000	8,558,000	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		9.00000	10,000	30.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,624.00000	6,567,000	30.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		33.00000	35,000	29.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,648.00000	4,592,000	29.15	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	13/12/2010	Foreign Exchange Future	10.40	Call		87.00000	92,000	25.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,702.00000	2,649,000	25.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		302.00000	318,000	19.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		917.00000	875,000	19.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		675.00000	711,000	17.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		290.00000	268,000	17.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,431.00000	1,484,000	17.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		46.00000	41,000	17.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,393.00000	2,450,000	20.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		8.00000	7,000	20.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,387.00000	3,445,000	25.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		2.00000	2,000	25.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		261.00000	275,000	20.20	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,076.00000	1,032,000	20.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		1.00000	1,000	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,716.00000	8,658,000	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		8.00000	9,000	30.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,723.00000	6,666,000	30.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		32.00000	33,000	29.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,747.00000	4,690,000	29.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		82.00000	87,000	25.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,797.00000	2,744,000	25.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		280.00000	296,000	19.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		995.00000	953,000	19.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		621.00000	655,000	17.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		336.00000	312,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,340.00000	1,393,000	16.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		55.00000	50,000	16.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,294.00000	2,351,000	19.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		9.00000	8,000	19.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,288.00000	3,345,000	24.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		3.00000	2,000	24.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		325.00000	343,000	19.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		840.00000	800,000	19.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		2.00000	2,000	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,067.00000	8,009,000	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		17.00000	19,000	31.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,082.00000	6,026,000	31.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		44.00000	47,000	28.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,109.00000	4,054,000	28.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		120.00000	126,000	23.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,185.00000	2,133,000	23.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		461.00000	487,000	17.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		526.00000	494,000	17.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,041.00000	1,087,000	16.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		106.00000	94,000	16.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,949.00000	2,006,000	17.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		14.00000	13,000	17.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,939.00000	2,997,000	23.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		4.00000	4,000	23.02	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	13/12/2010	Foreign Exchange Future	3.85	Call		3,936.00000	3,994,000	27.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	1,000	27.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		2.00000	2,000	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,117.00000	8,059,000	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		16.00000	18,000	31.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,131.00000	6,075,000	31.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		43.00000	45,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,158.00000	4,102,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		116.00000	123,000	24.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,231.00000	2,180,000	24.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		443.00000	468,000	18.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		558.00000	525,000	18.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,003.00000	1,049,000	16.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		118.00000	106,000	16.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,901.00000	1,957,000	17.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		16.00000	14,000	17.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,889.00000	2,947,000	22.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		4.00000	4,000	22.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,886.00000	3,944,000	27.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	1,000	27.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,516.00000	8,458,000	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		11.00000	12,000	30.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,526.00000	6,469,000	30.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		35.00000	37,000	29.00	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	12.30	Put		4,550.00000	4,494,000	29.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		92.00000	97,000	24.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,607.00000	2,554,000	24.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		733.00000	771,000	17.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		248.00000	228,000	17.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,522.00000	1,577,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		37.00000	34,000	17.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,492.00000	2,550,000	20.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		7.00000	7,000	20.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,487.00000	3,545,000	25.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		2.00000	2,000	25.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,566.00000	8,508,000	28.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		10.00000	11,000	30.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,575.00000	6,518,000	30.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		34.00000	36,000	29.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,599.00000	4,543,000	29.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		89.00000	94,000	25.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,654.00000	2,601,000	25.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		313.00000	330,000	19.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		878.00000	837,000	19.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		704.00000	741,000	17.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		269.00000	248,000	17.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,476.00000	1,530,000	17.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		41.00000	37,000	17.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,442.00000	2,500,000	20.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		7.00000	7,000	20.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,437.00000	3,495,000	25.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		2.00000	2,000	25.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		4.00000	5,000	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,269.00000	7,212,000	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		25.00000	26,000	30.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,290.00000	5,233,000	30.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		63.00000	66,000	26.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,328.00000	3,273,000	26.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		192.00000	202,000	21.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,457.00000	1,409,000	21.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,736.00000	4,793,000	27.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		1.00000	0,000	27.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,501.00000	1,453,000	21.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		186.00000	196,000	21.67	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		146.00000	153,000	22.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,861.00000	1,810,000	22.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		174.00000	184,000	21.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,589.00000	1,541,000	21.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		142.00000	149,000	23.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,907.00000	1,856,000	23.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.97260	7.91370		18.26	39,863.00	5	5.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		532.00000	561,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		618.00000	588,000	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	14/03/2011	Foreign Exchange Future	8.05	Call		510.00000	539,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		646.00000	616,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		554.00000	585,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		590.00000	562,000	18.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future			11.19250	11.05320		12.59	42,195,725.00	3,770	14,699.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		10,947.00000	10,808,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		8,947.00000	8,808,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	56.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		6,947.00000	6,808,000	56.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	51.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		4,947.00000	4,808,000	51.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	41.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		2,947.00000	2,808,000	41.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	34.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,947.00000	1,808,000	34.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	22.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		947.00000	808,000	22.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		100.00000	205,000	15.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		47.00000	13,000	15.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		1,053.00000	1,193,000	24.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		0.00000	1,000	24.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	59.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		11,097.00000	10,958,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		9,097.00000	8,958,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	56.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		7,097.00000	6,958,000	56.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	51.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,097.00000	4,958,000	51.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	42.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,097.00000	2,958,000	42.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	35.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,097.00000	1,958,000	35.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	23.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,097.00000	958,000	23.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		35.00000	85,000	13.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		132.00000	43,000	13.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		903.00000	1,043,000	24.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		0.00000	1,000	24.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		11,047.00000	10,908,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,047.00000	8,908,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	56.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		7,047.00000	6,908,000	56.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	51.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,047.00000	4,908,000	51.38	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	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	42.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,047.00000	2,908,000	42.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	35.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,047.00000	1,908,000	35.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	23.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,047.00000	908,000	23.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		49.00000	121,000	13.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		96.00000	29,000	13.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		953.00000	1,093,000	24.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		0.00000	1,000	24.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,903.00000	2,043,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	1,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		10,447.00000	10,308,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,447.00000	8,308,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		10,297.00000	10,158,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,297.00000	8,158,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	54.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,297.00000	6,158,000	54.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	49.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,297.00000	4,158,000	49.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	37.43	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	15/03/2010	Foreign Exchange Future	13.35	Put		2,297.00000	2,158,000	37.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	26.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,297.00000	1,158,000	26.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		8.00000	16,000	14.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		305.00000	174,000	14.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		704.00000	843,000	23.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		1.00000	1,000	23.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,703.00000	1,843,000	21.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		0.00000	1,000	21.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		10,147.00000	10,008,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,147.00000	8,008,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	53.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,147.00000	6,008,000	53.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	49.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,147.00000	4,008,000	49.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	36.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,147.00000	2,008,000	36.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	24.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,147.00000	1,008,000	24.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		24.00000	55,000	12.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		171.00000	63,000	12.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		853.00000	993,000	25.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		0.00000	1,000	25.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,853.00000	1,993,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	1,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		10,197.00000	10,058,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,197.00000	8,058,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	54.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,197.00000	6,058,000	54.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	49.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,197.00000	4,058,000	49.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	36.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,197.00000	2,058,000	36.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	25.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,197.00000	1,058,000	25.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		17.00000	37,000	13.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		214.00000	95,000	13.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		803.00000	943,000	24.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		0.00000	1,000	24.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,803.00000	1,943,000	20.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		0.00000	1,000	20.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		10,347.00000	10,208,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,347.00000	8,208,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	54.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,347.00000	6,208,000	54.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	49.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,347.00000	4,208,000	49.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	37.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,347.00000	2,208,000	37.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	26.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		1,347.00000	1,208,000	26.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		6.00000	11,000	14.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		353.00000	219,000	14.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		654.00000	793,000	22.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		1.00000	1,000	22.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,653.00000	1,793,000	21.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		0.00000	1,000	21.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		10,597.00000	10,458,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,597.00000	8,458,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		10,747.00000	10,608,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		8,747.00000	8,608,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		10,997.00000	10,858,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,997.00000	8,858,000	59.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	56.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,997.00000	6,858,000	56.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	51.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,997.00000	4,858,000	51.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,997.00000	1,858,000	34.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	22.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		997.00000	858,000	22.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		68.00000	161,000	14.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		65.00000	19,000	14.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,003.00000	1,143,000	24.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		0.00000	1,000	24.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		10,897.00000	10,758,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		8,897.00000	8,758,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		10,847.00000	10,708,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		8,847.00000	8,708,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		10,797.00000	10,658,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		8,797.00000	8,658,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	59.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		10,697.00000	10,558,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		8,697.00000	8,558,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		10,547.00000	10,408,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,547.00000	8,408,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		10,497.00000	10,358,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,497.00000	8,358,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		10,397.00000	10,258,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,397.00000	8,258,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	54.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,397.00000	6,258,000	54.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	49.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,397.00000	4,258,000	49.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	38.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,397.00000	2,258,000	38.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	27.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		1,397.00000	1,258,000	27.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		4.00000	7,000	15.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		401.00000	265,000	15.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		604.00000	743,000	22.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		1.00000	1,000	22.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,603.00000	1,743,000	21.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		0.00000	1,000	21.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		10,247.00000	10,108,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,247.00000	8,108,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	54.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,247.00000	6,108,000	54.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	51.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		5,247.00000	5,108,000	51.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	49.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,247.00000	4,108,000	49.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	43.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		3,247.00000	3,108,000	43.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	37.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,247.00000	2,108,000	37.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	25.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		1,247.00000	1,108,000	25.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		12.00000	25,000	13.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		259.00000	133,000	13.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		753.00000	893,000	23.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		0.00000	1,000	23.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,753.00000	1,893,000	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	15/03/2010	Foreign Exchange Future	9.30	Put		0.00000	1,000	21.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	41.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,997.00000	2,858,000	41.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	55.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		6,847.00000	6,708,000	55.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	53.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		5,847.00000	5,708,000	53.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	50.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		4,847.00000	4,708,000	50.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	47.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		3,847.00000	3,708,000	47.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	40.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		2,847.00000	2,708,000	40.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	32.88	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		1,847.00000	1,708,000	32.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	20.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		847.00000	708,000	20.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		176.00000	298,000	16.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		23.00000	6,000	16.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		1,153.00000	1,293,000	23.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		0.00000	1,000	23.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	55.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,597.00000	6,458,000	55.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	52.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		5,597.00000	5,458,000	52.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	50.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,597.00000	4,458,000	50.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	45.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		3,597.00000	3,458,000	45.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	39.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,597.00000	2,458,000	39.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	29.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		1,597.00000	1,458,000	29.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		1.00000	1,000	17.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		598.00000	459,000	17.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		407.00000	543,000	19.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		4.00000	1,000	19.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,403.00000	1,543,000	22.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		0.00000	1,000	22.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	55.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		6,697.00000	6,558,000	55.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	52.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		5,697.00000	5,558,000	52.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	50.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		4,697.00000	4,558,000	50.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	46.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		3,697.00000	3,558,000	46.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	40.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		2,697.00000	2,558,000	40.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	31.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		1,697.00000	1,558,000	31.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		1.00000	1,000	19.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		698.00000	559,000	19.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		310.00000	444,000	18.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		7.00000	2,000	18.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1,303.00000	1,443,000	23.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		0.00000	1,000	23.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	54.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,497.00000	6,358,000	54.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	52.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		5,497.00000	5,358,000	52.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	50.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,497.00000	4,358,000	50.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	45.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		3,497.00000	3,358,000	45.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	38.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,497.00000	2,358,000	38.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		1,497.00000	1,358,000	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		2.00000	3,000	16.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		499.00000	361,000	16.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		505.00000	643,000	20.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2.00000	1,000	20.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,503.00000	1,643,000	22.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		0.00000	1,000	22.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	55.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		6,797.00000	6,658,000	55.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	53.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		5,797.00000	5,658,000	53.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	50.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		4,797.00000	4,658,000	50.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	47.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		3,797.00000	3,658,000	47.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	40.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		2,797.00000	2,658,000	40.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	32.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		1,797.00000	1,658,000	32.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	20.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		797.00000	658,000	20.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		219.00000	346,000	17.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		16.00000	4,000	17.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		1,203.00000	1,343,000	23.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		0.00000	1,000	23.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	55.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		6,897.00000	6,758,000	55.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	53.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		5,897.00000	5,758,000	53.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	51.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		4,897.00000	4,758,000	51.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	47.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		3,897.00000	3,758,000	47.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	41.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		2,897.00000	2,758,000	41.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	33.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		1,897.00000	1,758,000	33.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	21.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		897.00000	758,000	21.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		136.00000	250,000	15.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		33.00000	8,000	15.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		1,103.00000	1,243,000	24.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		0.00000	1,000	24.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	55.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		6,747.00000	6,608,000	55.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	52.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		5,747.00000	5,608,000	52.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	50.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		4,747.00000	4,608,000	50.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	46.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		3,747.00000	3,608,000	46.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	40.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		2,747.00000	2,608,000	40.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	31.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		1,747.00000	1,608,000	31.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	19.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		747.00000	608,000	19.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		264.00000	395,000	17.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		11.00000	3,000	17.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1,253.00000	1,393,000	23.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		0.00000	1,000	23.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	55.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		6,647.00000	6,508,000	55.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	52.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		5,647.00000	5,508,000	52.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	50.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,647.00000	4,508,000	50.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	46.10	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		3,647.00000	3,508,000	46.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	39.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		2,647.00000	2,508,000	39.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	30.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		1,647.00000	1,508,000	30.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		1.00000	1,000	18.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		648.00000	509,000	18.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		358.00000	493,000	18.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		5.00000	1,000	18.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		1,353.00000	1,493,000	22.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		0.00000	1,000	22.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	55.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,547.00000	6,408,000	55.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	52.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		5,547.00000	5,408,000	52.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	50.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,547.00000	4,408,000	50.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	45.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		3,547.00000	3,408,000	45.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	39.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,547.00000	2,408,000	39.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	29.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,547.00000	1,408,000	29.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		1.00000	2,000	17.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		548.00000	410,000	17.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		455.00000	593,000	20.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		2.00000	1,000	20.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,453.00000	1,593,000	22.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		0.00000	1,000	22.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	54.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,447.00000	6,308,000	54.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	52.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		5,447.00000	5,308,000	52.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	50.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,447.00000	4,308,000	50.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	44.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,447.00000	3,308,000	44.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	28.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,447.00000	1,308,000	28.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		3.00000	4,000	16.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		450.00000	312,000	16.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		554.00000	693,000	21.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		1.00000	1,000	21.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,553.00000	1,693,000	22.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		0.00000	1,000	22.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	38.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,447.00000	2,308,000	38.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		9,547.00000	9,408,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	57.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		7,547.00000	7,408,000	57.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,453.00000	2,593,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	1,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		9,447.00000	9,308,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	57.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		7,447.00000	7,308,000	57.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,553.00000	2,693,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	1,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		9,497.00000	9,358,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	57.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		7,497.00000	7,358,000	57.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,503.00000	2,643,000	20.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	1,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		9,747.00000	9,608,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	58.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		7,747.00000	7,608,000	58.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2,253.00000	2,393,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	1,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		9,847.00000	9,708,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	58.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		7,847.00000	7,708,000	58.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		2,153.00000	2,293,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	1,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		9,797.00000	9,658,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	58.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		7,797.00000	7,658,000	58.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		2,203.00000	2,343,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	1,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		9,897.00000	9,758,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	58.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		7,897.00000	7,758,000	58.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		2,103.00000	2,243,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	1,000	20.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		10,047.00000	9,908,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	59.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,047.00000	7,908,000	59.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	53.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,047.00000	5,908,000	53.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	48.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,047.00000	3,908,000	48.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,953.00000	2,093,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	1,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		10,097.00000	9,958,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	59.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,097.00000	7,958,000	59.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	53.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,097.00000	5,958,000	53.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	49.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,097.00000	3,958,000	49.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		9,997.00000	9,858,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	59.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		7,997.00000	7,858,000	59.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	53.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		5,997.00000	5,858,000	53.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	48.35	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	15.05	Put		3,997.00000	3,858,000	48.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,003.00000	2,143,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	1,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		9,297.00000	9,158,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	57.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		7,297.00000	7,158,000	57.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	51.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		5,297.00000	5,158,000	51.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	43.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,297.00000	3,158,000	43.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,703.00000	2,843,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	1,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		3,103.00000	3,243,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	1,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		2,053.00000	2,193,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	1,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		3,053.00000	3,193,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	1,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		3,203.00000	3,343,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	1,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,003.00000	3,143,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	1,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		9,597.00000	9,458,000	59.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	57.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		7,597.00000	7,458,000	57.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,403.00000	2,543,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	1,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,903.00000	3,043,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	1,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		9,147.00000	9,008,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	56.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		7,147.00000	7,008,000	56.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	51.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,147.00000	5,008,000	51.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	42.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,147.00000	3,008,000	42.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,853.00000	2,993,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	1,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		9,397.00000	9,258,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	57.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		7,397.00000	7,258,000	57.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	52.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		5,397.00000	5,258,000	52.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	44.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		3,397.00000	3,258,000	44.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,603.00000	2,743,000	20.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	1,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		9,647.00000	9,508,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	58.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		7,647.00000	7,508,000	58.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,353.00000	2,493,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	1,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		9,347.00000	9,208,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	57.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		7,347.00000	7,208,000	57.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	52.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		5,347.00000	5,208,000	52.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	44.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		3,347.00000	3,208,000	44.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,653.00000	2,793,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	1,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		9,697.00000	9,558,000	59.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	58.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		7,697.00000	7,558,000	58.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2,303.00000	2,443,000	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	1,000	20.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.37440	11.23680		14.70	27,833,156.80	2,447	22,435.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	31.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,813.00000	10,676,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,813.00000	8,676,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		11,113.00000	10,976,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		9,113.00000	8,976,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,613.00000	10,476,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,613.00000	8,476,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	28.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,614.00000	6,477,000	28.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		2.00000	2,000	24.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,615.00000	4,478,000	24.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,463.00000	10,326,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,463.00000	8,326,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		1.00000	1,000	28.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,464.00000	6,327,000	28.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		2.00000	2,000	24.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,465.00000	4,328,000	24.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,363.00000	10,226,000	31.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,363.00000	8,226,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		29.00000	35,000	22.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,392.00000	2,261,000	22.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		80.00000	91,000	19.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,443.00000	1,317,000	19.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		734.00000	844,000	14.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		97.00000	70,000	14.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,649.00000	1,785,000	17.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		12.00000	11,000	17.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		10,163.00000	10,026,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,163.00000	8,026,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		10,213.00000	10,076,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,213.00000	8,076,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		92.00000	105,000	18.75	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,305.00000	1,181,000	18.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		266.00000	313,000	15.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		479.00000	389,000	15.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		853.00000	970,000	14.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		66.00000	46,000	14.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,796.00000	1,933,000	18.16	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	14/06/2010	Foreign Exchange Future	9.45	Put		9.00000	9,000	18.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,663.00000	10,526,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		1.00000	1,000	28.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,664.00000	6,527,000	28.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		2.00000	2,000	24.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,665.00000	4,528,000	24.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,863.00000	10,726,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,863.00000	8,726,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	29.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,863.00000	6,726,000	29.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		11,013.00000	10,876,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		9,013.00000	8,876,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		111.00000	129,000	18.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		1,124.00000	1,005,000	18.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		336.00000	403,000	14.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		349.00000	279,000	14.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,024.00000	1,153,000	14.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		37.00000	29,000	14.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		11,063.00000	10,926,000	31.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		9,063.00000	8,926,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		317.00000	377,000	14.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		380.00000	303,000	14.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		980.00000	1,105,000	14.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		43.00000	31,000	14.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,963.00000	10,826,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,963.00000	8,826,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		13.00000	15,000	22.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,976.00000	2,841,000	22.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		48.00000	54,000	21.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		2,011.00000	1,880,000	21.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		117.00000	136,000	17.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		1,080.00000	962,000	17.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		356.00000	430,000	14.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		319.00000	256,000	14.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,069.00000	1,201,000	14.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		32.00000	27,000	14.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,913.00000	10,776,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	29.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,913.00000	6,776,000	29.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		1.00000	2,000	25.11	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	14/06/2010	Foreign Exchange Future	16.15	Put		4,914.00000	4,778,000	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,763.00000	10,626,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,763.00000	8,626,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,713.00000	10,576,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,713.00000	8,576,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	1,000	28.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,713.00000	6,577,000	28.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		2.00000	2,000	24.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,715.00000	4,578,000	24.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,563.00000	10,426,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,563.00000	8,426,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		1.00000	1,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,564.00000	6,427,000	28.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		2.00000	2,000	24.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,565.00000	4,428,000	24.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		179.00000	210,000	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		742.00000	636,000	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		590.00000	688,000	14.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		153.00000	114,000	14.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,453.00000	1,588,000	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		16.00000	14,000	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,513.00000	10,376,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,513.00000	8,376,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,413.00000	10,276,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,413.00000	8,276,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		27.00000	33,000	22.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,440.00000	2,309,000	22.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		212.00000	249,000	15.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		625.00000	525,000	15.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		696.00000	803,000	14.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		109.00000	79,000	14.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,313.00000	10,176,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,313.00000	8,176,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	1,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,813.00000	6,677,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		1.00000	1,000	26.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,814.00000	5,677,000	26.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		2.00000	2,000	24.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,815.00000	4,678,000	24.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		4.00000	5,000	23.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,817.00000	3,681,000	23.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		31.00000	37,000	22.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,344.00000	2,213,000	22.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		83.00000	96,000	19.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,396.00000	1,272,000	19.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		237.00000	279,000	15.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		550.00000	455,000	15.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		773.00000	885,000	14.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		86.00000	61,000	14.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,698.00000	1,834,000	17.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		11.00000	10,000	17.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		12.00000	14,000	22.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		3,025.00000	2,890,000	22.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	30.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,363.00000	7,226,000	30.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		1.00000	1,000	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,364.00000	5,227,000	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		2.00000	3,000	24.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,365.00000	4,229,000	24.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		130.00000	151,000	17.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		993.00000	877,000	17.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		408.00000	487,000	14.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		271.00000	213,000	14.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	29.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,263.00000	7,126,000	29.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		57.00000	64,000	20.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,820.00000	1,690,000	20.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		144.00000	168,000	17.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		907.00000	794,000	17.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		463.00000	550,000	14.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		226.00000	176,000	14.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,260.00000	1,393,000	15.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		23.00000	19,000	15.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	29.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,963.00000	6,826,000	29.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		1.00000	1,000	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,964.00000	5,827,000	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		1.00000	2,000	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,964.00000	4,828,000	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		3.00000	4,000	23.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,966.00000	3,830,000	23.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		25.00000	30,000	22.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,488.00000	2,356,000	22.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		73.00000	83,000	19.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,536.00000	1,409,000	19.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		200.00000	235,000	15.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		663.00000	561,000	15.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		660.00000	764,000	14.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		123.00000	90,000	14.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,551.00000	1,686,000	17.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		14.00000	12,000	17.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		169.00000	198,000	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		782.00000	674,000	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		556.00000	652,000	14.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		169.00000	128,000	14.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,405.00000	1,539,000	16.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		18.00000	15,000	16.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		1.00000	1,000	28.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,414.00000	6,277,000	28.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		1.00000	1,000	26.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,414.00000	5,277,000	26.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		50.00000	56,000	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,963.00000	1,832,000	21.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		123.00000	143,000	17.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,036.00000	919,000	17.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,116.00000	1,249,000	14.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		29.00000	25,000	14.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	29.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,313.00000	7,176,000	29.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		1.00000	1,000	25.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,314.00000	5,177,000	25.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		2.00000	3,000	23.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,315.00000	4,179,000	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	14/06/2010	Foreign Exchange Future	14.05	Call		16.00000	19,000	22.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,829.00000	2,695,000	22.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		54.00000	61,000	20.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,867.00000	1,737,000	20.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		137.00000	159,000	17.28	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		950.00000	835,000	17.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		435.00000	518,000	14.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		248.00000	194,000	14.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,212.00000	1,345,000	15.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		25.00000	21,000	15.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	29.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		7,213.00000	7,076,000	29.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		1.00000	1,000	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,214.00000	6,077,000	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		1.00000	1,000	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		5,214.00000	5,077,000	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		3.00000	3,000	23.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,216.00000	4,079,000	23.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		59.00000	67,000	20.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,772.00000	1,643,000	20.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		152.00000	177,000	16.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		865.00000	753,000	16.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		493.00000	583,000	14.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		206.00000	159,000	14.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,308.00000	1,442,000	15.85	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	9.95	Put		21.00000	18,000	15.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		61.00000	69,000	20.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,724.00000	1,595,000	20.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		160.00000	187,000	16.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		823.00000	713,000	16.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,356.00000	1,491,000	16.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		19.00000	17,000	16.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	29.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		7,013.00000	6,876,000	29.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		1.00000	1,000	27.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		6,014.00000	5,877,000	27.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		1.00000	2,000	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		5,014.00000	4,878,000	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		3.00000	4,000	23.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		4,016.00000	3,880,000	23.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		70.00000	79,000	19.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,583.00000	1,455,000	19.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		189.00000	222,000	16.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		702.00000	598,000	16.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		624.00000	726,000	14.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		137.00000	102,000	14.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,502.00000	1,637,000	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		15.00000	13,000	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		23.00000	28,000	22.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,536.00000	2,404,000	22.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	1,000	28.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,763.00000	6,627,000	28.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		1.00000	1,000	26.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,764.00000	5,627,000	26.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		2.00000	2,000	24.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,765.00000	4,628,000	24.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		4.00000	5,000	23.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,767.00000	3,631,000	23.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		35.00000	42,000	22.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,248.00000	2,118,000	22.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		1.00000	1,000	28.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,514.00000	6,377,000	28.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		1.00000	1,000	26.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,514.00000	5,377,000	26.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		2.00000	2,000	24.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,515.00000	4,378,000	24.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		6.00000	7,000	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,519.00000	3,383,000	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		45.00000	52,000	21.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		2,058.00000	1,928,000	21.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		1.00000	1,000	27.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,314.00000	6,177,000	27.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		299.00000	352,000	14.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		412.00000	328,000	14.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		937.00000	1,058,000	14.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		50.00000	34,000	14.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,895.00000	2,031,000	18.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		8.00000	7,000	18.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		1.00000	1,000	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,164.00000	6,027,000	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	25.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		5,164.00000	5,027,000	25.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		10.00000	12,000	22.82	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		3,173.00000	3,038,000	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		282.00000	332,000	14.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		445.00000	358,000	14.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		895.00000	1,014,000	14.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		58.00000	40,000	14.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		1.00000	1,000	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,264.00000	5,127,000	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		2.00000	3,000	23.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,265.00000	4,129,000	23.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		8.00000	10,000	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,271.00000	3,136,000	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		33.00000	40,000	22.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,296.00000	2,166,000	22.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		87.00000	100,000	18.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,350.00000	1,226,000	18.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		251.00000	296,000	15.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		514.00000	422,000	15.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		812.00000	927,000	14.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		75.00000	53,000	14.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,747.00000	1,883,000	17.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		10.00000	9,000	17.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,663.00000	8,526,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	29.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		7,163.00000	7,026,000	29.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		1.00000	1,000	26.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,664.00000	5,527,000	26.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		3.00000	3,000	23.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,166.00000	4,029,000	23.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		19.00000	23,000	22.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,682.00000	2,549,000	22.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		96.00000	111,000	18.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		1,259.00000	1,137,000	18.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		524.00000	617,000	14.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		187.00000	143,000	14.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,846.00000	1,982,000	18.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		9.00000	8,000	18.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,337.00000	3,475,000	24.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	1,000	24.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		17.00000	20,000	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,780.00000	2,646,000	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	31.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,913.00000	8,776,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	30.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,413.00000	7,276,000	30.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		1.00000	1,000	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,914.00000	5,777,000	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		2.00000	2,000	24.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,415.00000	4,278,000	24.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		14.00000	17,000	22.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,927.00000	2,793,000	22.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		76.00000	87,000	19.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,489.00000	1,363,000	19.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		381.00000	458,000	14.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		294.00000	234,000	14.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,600.00000	1,735,000	17.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		13.00000	11,000	17.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,088.00000	3,225,000	23.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	1,000	23.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,363.00000	9,226,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	31.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,863.00000	7,726,000	31.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		1.00000	1,000	28.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,364.00000	6,227,000	28.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		2.00000	2,000	25.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,865.00000	4,728,000	25.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		7.00000	9,000	22.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,370.00000	3,235,000	22.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		52.00000	59,000	21.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,915.00000	1,785,000	21.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		224.00000	263,000	15.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		587.00000	489,000	15.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,164.00000	1,297,000	15.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		27.00000	23,000	15.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,639.00000	2,776,000	21.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2.00000	2,000	21.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	29.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		7,063.00000	6,926,000	29.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		1.00000	1,000	27.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,064.00000	5,927,000	27.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		5,064.00000	4,927,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		3.00000	3,000	23.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,066.00000	3,929,000	23.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		11.00000	14,000	22.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		3,074.00000	2,940,000	22.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		22.00000	27,000	22.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,585.00000	2,453,000	22.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		43.00000	50,000	21.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,106.00000	1,976,000	21.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		67.00000	76,000	20.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,630.00000	1,502,000	20.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		106.00000	122,000	18.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		1,169.00000	1,048,000	18.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		14.00000	18,000	22.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,877.00000	2,744,000	22.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	29.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		7,113.00000	6,976,000	29.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		1.00000	1,000	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,114.00000	5,977,000	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		5,114.00000	4,977,000	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		3.00000	3,000	23.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,116.00000	3,979,000	23.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		20.00000	25,000	22.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,633.00000	2,501,000	22.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		40.00000	48,000	22.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,153.00000	2,024,000	22.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		64.00000	73,000	20.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,677.00000	1,549,000	20.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		101.00000	116,000	18.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		1,214.00000	1,092,000	18.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		18.00000	22,000	22.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,731.00000	2,598,000	22.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		1.00000	1,000	27.83	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,264.00000	6,127,000	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	14/06/2010	Foreign Exchange Future	13.40	Call		37.00000	45,000	22.10	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,200.00000	2,071,000	22.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		10.00000	13,000	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		3,123.00000	2,989,000	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,563.00000	9,426,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,563.00000	7,426,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		1.00000	1,000	26.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,564.00000	5,427,000	26.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		6.00000	7,000	23.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,569.00000	3,433,000	23.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,440.00000	2,577,000	20.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		3.00000	3,000	20.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,463.00000	9,326,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	30.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,463.00000	7,326,000	30.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		1.00000	1,000	26.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,464.00000	5,327,000	26.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		6.00000	8,000	23.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,469.00000	3,334,000	23.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,540.00000	2,677,000	21.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		3.00000	3,000	21.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	31.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,513.00000	9,376,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	30.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,513.00000	7,376,000	30.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,490.00000	2,627,000	21.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		3.00000	3,000	21.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,763.00000	9,626,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	30.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,763.00000	7,626,000	30.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,242.00000	2,378,000	20.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		5.00000	4,000	20.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,863.00000	9,726,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		1.00000	1,000	27.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,864.00000	5,727,000	27.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		4.00000	4,000	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,867.00000	3,730,000	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,142.00000	2,279,000	19.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		5.00000	5,000	19.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,813.00000	9,676,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	30.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,813.00000	7,676,000	30.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,192.00000	2,329,000	19.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		5.00000	5,000	19.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,913.00000	9,776,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	31.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,913.00000	7,776,000	31.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		3.00000	4,000	23.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,916.00000	3,780,000	23.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,093.00000	2,229,000	19.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		6.00000	5,000	19.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		10,063.00000	9,926,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	31.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,063.00000	7,926,000	31.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,945.00000	2,081,000	18.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		8.00000	7,000	18.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		10,113.00000	9,976,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,113.00000	7,976,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		10,013.00000	9,876,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	31.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		8,013.00000	7,876,000	31.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		1,994.00000	2,130,000	19.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		7.00000	6,000	19.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	31.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		9,313.00000	9,176,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		8.00000	10,000	22.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,321.00000	3,186,000	22.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,689.00000	2,826,000	21.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		2.00000	2,000	21.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,043.00000	2,180,000	19.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		6.00000	6,000	19.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,038.00000	3,175,000	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		1.00000	1,000	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,188.00000	3,325,000	23.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		1.00000	1,000	23.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		2,988.00000	3,125,000	23.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		1.00000	1,000	23.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,613.00000	9,476,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	30.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,613.00000	7,476,000	30.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		1.00000	1,000	26.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,614.00000	5,477,000	26.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		5.00000	6,000	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,618.00000	3,482,000	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,390.00000	2,527,000	20.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		3.00000	3,000	20.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,413.00000	9,276,000	31.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		7.00000	8,000	23.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,420.00000	3,284,000	23.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,589.00000	2,727,000	21.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		2.00000	3,000	21.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,888.00000	3,026,000	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	2,000	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		9,163.00000	9,026,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,839.00000	2,976,000	22.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		2.00000	2,000	22.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,663.00000	9,526,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	30.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,663.00000	7,526,000	30.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		5.00000	6,000	23.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,668.00000	3,532,000	23.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,341.00000	2,478,000	20.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		4.00000	4,000	20.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,263.00000	10,126,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,263.00000	8,126,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,713.00000	9,576,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	30.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,713.00000	7,576,000	30.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		1.00000	1,000	26.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,714.00000	5,577,000	26.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		4.00000	6,000	23.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,717.00000	3,582,000	23.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,291.00000	2,428,000	20.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		4.00000	4,000	20.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,963.00000	9,826,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	31.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,963.00000	7,826,000	31.21	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.56170	11.42240		16.18	346,851.00	30	2,720.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		223.00000	231,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		1,531.00000	1,399,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		213.00000	220,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		1,571.00000	1,438,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		208.00000	242,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		1,466.00000	1,360,000	19.00	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future			0.08250	0.08160		25.49	0.00	0	1,364.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		179.00000	263,000	25.49	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		19.00000	13,000	25.49	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		1.00000	2,000	37.31	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		841.00000	752,000	37.31	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,160.00000	1,250,000	30.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		0.00000	0,000	30.39	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08390	0.08300		24.58	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		505.00000	564,000	20.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		205.00000	174,000	20.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		177.00000	202,000	25.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		877.00000	812,000	25.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,312.00000	1,402,000	20.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		12.00000	12,000	20.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			10.17480	10.08030		10.89	77,226,732.00	7,590	17,915.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	48.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		9,570.00000	9,475,000	48.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	48.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		7,570.00000	7,475,000	48.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	47.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		5,570.00000	5,475,000	47.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	40.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		3,570.00000	3,475,000	40.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	27.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		1,570.00000	1,475,000	27.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	16.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		570.00000	475,000	16.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		430.00000	525,000	14.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		0.00000	0,000	14.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		1,430.00000	1,525,000	17.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	17.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		2,430.00000	2,525,000	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		0.00000	0,000	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	48.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		9,820.00000	9,725,000	48.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	48.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		7,820.00000	7,725,000	48.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	48.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,920.00000	9,825,000	48.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	48.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		7,920.00000	7,825,000	48.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	48.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		9,670.00000	9,575,000	48.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	48.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		7,670.00000	7,575,000	48.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	35.65	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		2,520.00000	2,425,000	35.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	48.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		9,470.00000	9,375,000	48.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	48.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		7,470.00000	7,375,000	48.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	47.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		5,470.00000	5,375,000	47.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	40.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		3,470.00000	3,375,000	40.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	26.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		1,470.00000	1,375,000	26.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	1,000	15.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		470.00000	376,000	15.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		530.00000	625,000	15.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		0.00000	0,000	15.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		1,530.00000	1,625,000	17.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	17.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		2,530.00000	2,625,000	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	48.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		9,320.00000	9,225,000	48.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	48.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		7,320.00000	7,225,000	48.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	46.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		5,320.00000	5,225,000	46.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	39.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		3,320.00000	3,225,000	39.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	25.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		1,320.00000	1,225,000	25.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		2.00000	4,000	13.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		322.00000	229,000	13.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		680.00000	775,000	16.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		0.00000	0,000	16.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		1,680.00000	1,775,000	17.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	17.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		2,680.00000	2,775,000	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	48.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		9,370.00000	9,275,000	48.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	48.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		7,370.00000	7,275,000	48.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	46.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		5,370.00000	5,275,000	46.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	39.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		3,370.00000	3,275,000	39.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	25.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		1,370.00000	1,275,000	25.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1.00000	2,000	14.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		371.00000	277,000	14.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		630.00000	725,000	16.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		0.00000	0,000	16.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		1,630.00000	1,725,000	17.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	17.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		2,630.00000	2,725,000	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	48.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		9,720.00000	9,625,000	48.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	48.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		7,720.00000	7,625,000	48.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	48.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,970.00000	9,875,000	48.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	48.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,970.00000	7,875,000	48.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	48.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		10,020.00000	9,925,000	48.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	48.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		8,020.00000	7,925,000	48.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	48.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,870.00000	9,775,000	48.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	48.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,870.00000	7,775,000	48.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	48.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		9,770.00000	9,675,000	48.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	48.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		7,770.00000	7,675,000	48.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	48.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		9,620.00000	9,525,000	48.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	48.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		7,620.00000	7,525,000	48.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	48.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		9,520.00000	9,425,000	48.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	48.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		7,520.00000	7,425,000	48.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	47.22	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	15.60	Put		5,520.00000	5,425,000	47.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	40.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		3,520.00000	3,425,000	40.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	27.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		1,520.00000	1,425,000	27.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	15.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		520.00000	425,000	15.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		480.00000	575,000	15.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		0.00000	0,000	15.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		1,480.00000	1,575,000	17.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	17.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		2,480.00000	2,575,000	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	48.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		9,420.00000	9,325,000	48.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	48.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		7,420.00000	7,325,000	48.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	48.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		9,270.00000	9,175,000	48.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	48.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		7,270.00000	7,175,000	48.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	46.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		5,270.00000	5,175,000	46.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	43.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		4,270.00000	4,175,000	43.56	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	13.35	Call		0.00000	0,000	39.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		3,270.00000	3,175,000	39.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	34.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		2,270.00000	2,175,000	34.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	24.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		1,270.00000	1,175,000	24.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		3.00000	7,000	13.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		273.00000	182,000	13.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		730.00000	825,000	16.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		0.00000	0,000	16.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		1,730.00000	1,825,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		2,730.00000	2,825,000	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	46.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		5,420.00000	5,325,000	46.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	44.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		4,420.00000	4,325,000	44.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	39.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		3,420.00000	3,325,000	39.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	35.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		2,420.00000	2,325,000	35.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	26.17	0.00	0	10.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		1,420.00000	1,325,000	26.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1.00000	1,000	14.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		421.00000	326,000	14.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		580.00000	675,000	15.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		0.00000	0,000	15.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		1,580.00000	1,675,000	17.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	17.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		2,580.00000	2,675,000	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	47.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		5,620.00000	5,525,000	47.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	44.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		4,620.00000	4,525,000	44.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	40.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		3,620.00000	3,525,000	40.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	36.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		2,620.00000	2,525,000	36.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	28.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		1,620.00000	1,525,000	28.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	17.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		620.00000	525,000	17.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		381.00000	475,000	14.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		1.00000	0,000	14.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		1,380.00000	1,475,000	18.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	18.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		2,380.00000	2,475,000	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	17.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	47.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		5,670.00000	5,575,000	47.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	44.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		4,670.00000	4,575,000	44.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	41.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		3,670.00000	3,575,000	41.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	36.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		2,670.00000	2,575,000	36.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	29.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		1,670.00000	1,575,000	29.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	17.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		670.00000	575,000	17.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		331.00000	425,000	13.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		1.00000	0,000	13.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		1,330.00000	1,425,000	18.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	18.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		2,330.00000	2,425,000	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	48.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		5,870.00000	5,775,000	48.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	45.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,870.00000	4,775,000	45.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	42.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,870.00000	3,775,000	42.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	37.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,870.00000	2,775,000	37.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	31.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,870.00000	1,775,000	31.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	19.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		870.00000	775,000	19.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		141.00000	227,000	12.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		11.00000	2,000	12.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1,130.00000	1,225,000	18.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	18.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,130.00000	2,225,000	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	48.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		5,920.00000	5,825,000	48.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	45.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,920.00000	4,825,000	45.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	42.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,920.00000	3,825,000	42.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	37.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,920.00000	2,825,000	37.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	31.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,920.00000	1,825,000	31.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	20.51	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		920.00000	825,000	20.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		101.00000	180,000	12.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		21.00000	5,000	12.02	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	9.00	Call		1,080.00000	1,175,000	18.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	18.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,080.00000	2,175,000	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	47.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		5,770.00000	5,675,000	47.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	45.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		4,770.00000	4,675,000	45.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	41.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		3,770.00000	3,675,000	41.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	36.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		2,770.00000	2,675,000	36.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	30.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,770.00000	1,675,000	30.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	18.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		770.00000	675,000	18.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		233.00000	325,000	13.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		3.00000	0,000	13.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		1,230.00000	1,325,000	18.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	18.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		2,230.00000	2,325,000	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	47.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		5,720.00000	5,625,000	47.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	44.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		4,720.00000	4,625,000	44.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	41.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		3,720.00000	3,625,000	41.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	36.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		2,720.00000	2,625,000	36.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	29.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		1,720.00000	1,625,000	29.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	18.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		720.00000	625,000	18.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		282.00000	375,000	13.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2.00000	0,000	13.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1,280.00000	1,375,000	18.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	18.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		2,280.00000	2,375,000	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	48.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		5,820.00000	5,725,000	48.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	45.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		4,820.00000	4,725,000	45.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	41.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,820.00000	3,725,000	41.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	37.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,820.00000	2,725,000	37.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	30.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,820.00000	1,725,000	30.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	19.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		820.00000	725,000	19.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		186.00000	276,000	12.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		6.00000	1,000	12.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1,180.00000	1,275,000	18.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	18.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		2,180.00000	2,275,000	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	48.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		6,070.00000	5,975,000	48.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	45.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		5,070.00000	4,975,000	45.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	42.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		4,070.00000	3,975,000	42.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	38.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		3,070.00000	2,975,000	38.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	33.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		2,070.00000	1,975,000	33.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	22.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		1,070.00000	975,000	22.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		26.00000	60,000	10.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		96.00000	35,000	10.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		930.00000	1,025,000	18.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	18.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		1,930.00000	2,025,000	17.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	48.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,970.00000	5,875,000	48.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	45.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,970.00000	4,875,000	45.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	42.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,970.00000	3,875,000	42.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	37.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,970.00000	2,875,000	37.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	32.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,970.00000	1,875,000	32.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	21.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		970.00000	875,000	21.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		66.00000	135,000	11.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		36.00000	10,000	11.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,030.00000	1,125,000	18.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	18.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,030.00000	2,125,000	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	48.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		6,020.00000	5,925,000	48.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	45.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		5,020.00000	4,925,000	45.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	42.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		4,020.00000	3,925,000	42.74	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	13.10	Call		0.00000	0,000	38.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		3,020.00000	2,925,000	38.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	21.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		1,020.00000	925,000	21.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		42.00000	94,000	11.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		62.00000	19,000	11.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		980.00000	1,075,000	18.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	18.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		1,980.00000	2,075,000	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	48.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		6,120.00000	6,025,000	48.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	46.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		5,120.00000	5,025,000	46.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	43.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		4,120.00000	4,025,000	43.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	38.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		3,120.00000	3,025,000	38.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	33.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		2,120.00000	2,025,000	33.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	22.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		1,120.00000	1,025,000	22.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		16.00000	37,000	11.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		136.00000	62,000	11.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		880.00000	975,000	18.06	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	9.20	Put		0.00000	0,000	18.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		1,880.00000	1,975,000	17.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	17.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	48.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		6,170.00000	6,075,000	48.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	46.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		5,170.00000	5,075,000	46.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	43.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		4,170.00000	4,075,000	43.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	38.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		3,170.00000	3,075,000	38.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	33.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		2,170.00000	2,075,000	33.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	23.34	0.00	0	2,700.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		1,170.00000	1,075,000	23.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		9.00000	22,000	12.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		179.00000	97,000	12.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		830.00000	925,000	17.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	17.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		1,830.00000	1,925,000	17.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	17.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	32.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		2,020.00000	1,925,000	32.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	48.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		9,070.00000	8,975,000	48.77	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	17.15	Call		0.00000	0,000	48.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		7,070.00000	6,975,000	48.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		2,930.00000	3,025,000	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	0,000	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	48.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		9,220.00000	9,125,000	48.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	48.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		7,220.00000	7,125,000	48.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	46.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		5,220.00000	5,125,000	46.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	38.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		3,220.00000	3,125,000	38.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	23.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		1,220.00000	1,125,000	23.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		6.00000	13,000	12.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		226.00000	138,000	12.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		780.00000	875,000	17.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	17.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		1,780.00000	1,875,000	17.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		0.00000	0,000	17.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		2,780.00000	2,875,000	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	48.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		9,170.00000	9,075,000	48.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	48.80	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	17.25	Put		7,170.00000	7,075,000	48.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		2,830.00000	2,925,000	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		0.00000	0,000	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	48.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		9,020.00000	8,925,000	48.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	48.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		7,020.00000	6,925,000	48.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		2,980.00000	3,075,000	17.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,000	17.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	48.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		9,120.00000	9,025,000	48.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	48.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		7,120.00000	7,025,000	48.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		2,880.00000	2,975,000	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	0,000	17.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.34540	10.25290		13.11	76,090,417.00	7,355	17,544.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		25.00000	25,000	19.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,872.00000	1,780,000	19.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		31.00000	32,000	18.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,678.00000	1,587,000	18.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		28.00000	28,000	18.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,775.00000	1,683,000	18.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	32.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		9,047.00000	8,955,000	32.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	29.30	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	17.30	Put		7,047.00000	6,955,000	29.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	24.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		5,047.00000	4,955,000	24.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		4.00000	4,000	21.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		3,051.00000	2,959,000	21.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		64.00000	68,000	16.39	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,111.00000	1,023,000	16.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		265.00000	298,000	13.07	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		312.00000	253,000	13.07	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		971.00000	1,058,000	12.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		18.00000	13,000	12.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,955.00000	2,047,000	17.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		2.00000	2,000	17.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,953.00000	3,046,000	21.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	1,000	21.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	32.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		9,347.00000	9,255,000	32.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	30.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		7,347.00000	7,255,000	30.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	25.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		5,347.00000	5,255,000	25.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		3.00000	3,000	21.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		3,350.00000	3,258,000	21.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		44.00000	46,000	17.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,391.00000	1,301,000	17.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		171.00000	188,000	13.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		518.00000	443,000	13.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		708.00000	784,000	12.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		55.00000	39,000	12.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1,657.00000	1,749,000	16.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		4.00000	4,000	16.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		2,653.00000	2,746,000	20.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		0.00000	1,000	20.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	32.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,447.00000	9,355,000	32.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	30.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		7,447.00000	7,355,000	30.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	25.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,447.00000	5,355,000	25.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		2.00000	2,000	21.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,449.00000	3,357,000	21.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		39.00000	40,000	17.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,486.00000	1,395,000	17.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		147.00000	161,000	14.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		594.00000	516,000	14.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		628.00000	699,000	12.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		75.00000	54,000	12.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,558.00000	1,650,000	15.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		5.00000	5,000	15.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,554.00000	2,646,000	19.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		1.00000	1,000	19.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	32.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,097.00000	9,005,000	32.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	29.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,097.00000	7,005,000	29.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	24.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,097.00000	5,005,000	24.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		4.00000	4,000	21.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,101.00000	3,009,000	21.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		60.00000	63,000	16.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,157.00000	1,068,000	16.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		246.00000	274,000	13.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		343.00000	279,000	13.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		925.00000	1,010,000	12.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		22.00000	15,000	12.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,906.00000	1,998,000	17.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		3.00000	3,000	17.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,903.00000	2,996,000	21.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	1,000	21.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	32.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,147.00000	9,055,000	32.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	29.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,147.00000	7,055,000	29.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	24.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,147.00000	5,055,000	24.63	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	13.40	Call		3.00000	4,000	21.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,150.00000	3,059,000	21.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		56.00000	59,000	16.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,203.00000	1,114,000	16.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		229.00000	254,000	13.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		376.00000	309,000	13.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		880.00000	963,000	12.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		27.00000	18,000	12.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,856.00000	1,948,000	17.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		3.00000	3,000	17.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,853.00000	2,946,000	21.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	1,000	21.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	32.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		9,297.00000	9,205,000	32.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	29.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		7,297.00000	7,205,000	29.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	24.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		5,297.00000	5,205,000	24.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		3.00000	3,000	21.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		3,300.00000	3,208,000	21.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		47.00000	49,000	17.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		1,344.00000	1,254,000	17.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		184.00000	202,000	13.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		481.00000	407,000	13.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		749.00000	827,000	12.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		46.00000	32,000	12.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		1,707.00000	1,799,000	16.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		4.00000	4,000	16.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		2,703.00000	2,796,000	20.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	1,000	20.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	32.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		9,197.00000	9,105,000	32.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	29.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		7,197.00000	7,105,000	29.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	24.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		5,197.00000	5,105,000	24.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		3.00000	3,000	21.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		3,200.00000	3,108,000	21.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		53.00000	55,000	16.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		1,250.00000	1,160,000	16.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		213.00000	235,000	13.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		410.00000	340,000	13.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		835.00000	917,000	12.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		32.00000	22,000	12.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		1,806.00000	1,898,000	16.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		3.00000	3,000	16.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		2,803.00000	2,896,000	20.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	1,000	20.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	32.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		9,247.00000	9,155,000	32.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	29.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		7,247.00000	7,155,000	29.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	24.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		5,247.00000	5,155,000	24.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		3.00000	3,000	21.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		3,250.00000	3,158,000	21.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		50.00000	52,000	17.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		1,297.00000	1,207,000	17.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		198.00000	218,000	13.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		445.00000	373,000	13.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		792.00000	872,000	12.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		39.00000	27,000	12.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		1,757.00000	1,848,000	16.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		4.00000	3,000	16.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		2,753.00000	2,846,000	20.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	1,000	20.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	32.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,597.00000	9,505,000	32.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	30.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,597.00000	7,505,000	30.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	25.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,597.00000	5,505,000	25.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		2.00000	2,000	21.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,599.00000	3,507,000	21.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		33.00000	33,000	18.29	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	11.85	Put		1,630.00000	1,538,000	18.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		119.00000	129,000	14.84	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		716.00000	634,000	14.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		518.00000	581,000	12.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		115.00000	86,000	12.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,410.00000	1,501,000	14.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		7.00000	6,000	14.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,404.00000	2,496,000	19.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		1.00000	1,000	19.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	32.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,547.00000	9,455,000	32.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	30.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,547.00000	7,455,000	30.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	25.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,547.00000	5,455,000	25.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		2.00000	2,000	21.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,549.00000	3,457,000	21.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		35.00000	36,000	18.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,582.00000	1,491,000	18.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		128.00000	139,000	14.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		675.00000	594,000	14.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		553.00000	619,000	12.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		100.00000	74,000	12.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,459.00000	1,550,000	15.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		6.00000	5,000	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	14/06/2010	Foreign Exchange Future	7.80	Call		2,454.00000	2,546,000	19.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		1.00000	1,000	19.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	32.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,647.00000	9,555,000	32.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	30.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,647.00000	7,555,000	30.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	25.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,647.00000	5,555,000	25.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		2.00000	2,000	21.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,649.00000	3,557,000	21.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		111.00000	120,000	15.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		758.00000	675,000	15.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		484.00000	544,000	12.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		131.00000	99,000	12.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,360.00000	1,451,000	14.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		7.00000	6,000	14.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,354.00000	2,446,000	19.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	1,000	19.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	32.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,697.00000	9,605,000	32.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	31.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,697.00000	7,605,000	31.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	25.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,697.00000	5,605,000	25.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	21.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,698.00000	3,606,000	21.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		29.00000	30,000	18.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,726.00000	1,635,000	18.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		103.00000	111,000	15.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		800.00000	716,000	15.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		451.00000	508,000	12.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		148.00000	113,000	12.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,311.00000	1,402,000	14.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		8.00000	7,000	14.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,304.00000	2,396,000	19.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		1.00000	1,000	19.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	32.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,497.00000	9,405,000	32.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	30.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,497.00000	7,405,000	30.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	25.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,497.00000	5,405,000	25.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		2.00000	2,000	21.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,499.00000	3,407,000	21.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		37.00000	38,000	17.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,534.00000	1,443,000	17.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		137.00000	150,000	14.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		634.00000	555,000	14.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		590.00000	658,000	12.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		87.00000	63,000	12.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1,509.00000	1,600,000	15.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		6.00000	5,000	15.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,504.00000	2,596,000	19.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		1.00000	1,000	19.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	32.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,747.00000	9,655,000	32.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	31.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,747.00000	7,655,000	31.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	25.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,747.00000	5,655,000	25.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	21.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,748.00000	3,656,000	21.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		96.00000	103,000	15.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		843.00000	758,000	15.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		420.00000	474,000	12.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		167.00000	129,000	12.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,262.00000	1,353,000	14.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		9.00000	8,000	14.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,254.00000	2,346,000	18.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		1.00000	1,000	18.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	32.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,897.00000	9,805,000	32.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	31.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,897.00000	7,805,000	31.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	26.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,897.00000	5,805,000	26.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	22.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,898.00000	3,806,000	22.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		24.00000	24,000	19.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,921.00000	1,829,000	19.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		78.00000	83,000	15.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		975.00000	888,000	15.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		335.00000	379,000	12.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		232.00000	184,000	12.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,115.00000	1,205,000	13.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		12.00000	10,000	13.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,105.00000	2,197,000	18.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		2.00000	2,000	18.24	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.51830	10.42450		14.36	4,733,235.00	450	1,608.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		163.00000	165,000	17.82	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,403.00000	1,312,000	17.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.68990	10.59430		15.14	320,697.00	30	150.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		1.00000	1,000	24.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,607.00000	9,511,000	24.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		6.00000	7,000	24.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,612.00000	7,517,000	24.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		37.00000	39,000	26.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,643.00000	5,549,000	26.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		85.00000	89,000	23.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,691.00000	3,599,000	23.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		216.00000	227,000	18.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,822.00000	1,737,000	18.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		381.00000	405,000	16.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		987.00000	915,000	16.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		753.00000	806,000	14.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		359.00000	316,000	14.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,469.00000	1,555,000	14.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		75.00000	65,000	14.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,411.00000	2,506,000	16.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		17.00000	16,000	16.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		233.00000	246,000	18.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,689.00000	1,606,000	18.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		1.00000	1,000	24.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,657.00000	9,561,000	24.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		6.00000	6,000	24.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,662.00000	7,566,000	24.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		37.00000	38,000	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,693.00000	5,598,000	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		84.00000	87,000	23.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,740.00000	3,647,000	23.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		210.00000	221,000	19.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,866.00000	1,781,000	19.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		369.00000	392,000	16.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,025.00000	952,000	16.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		726.00000	778,000	14.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		382.00000	338,000	14.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,425.00000	1,510,000	14.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		81.00000	70,000	14.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,362.00000	2,457,000	16.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		18.00000	17,000	16.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		1.00000	1,000	24.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		10,357.00000	10,261,000	24.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		3.00000	3,000	24.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,359.00000	8,263,000	24.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		23.00000	25,000	26.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,379.00000	6,285,000	26.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		63.00000	65,000	24.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,419.00000	4,325,000	24.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		148.00000	156,000	20.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,504.00000	2,416,000	20.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		246.00000	259,000	18.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,602.00000	1,519,000	18.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		446.00000	476,000	15.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		802.00000	736,000	15.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		897.00000	960,000	14.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		253.00000	220,000	14.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		1,692.00000	1,782,000	14.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		48.00000	42,000	14.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		1.00000	1,000	24.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,257.00000	10,161,000	24.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		3.00000	3,000	24.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,259.00000	8,163,000	24.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		25.00000	27,000	26.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,281.00000	6,187,000	26.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		66.00000	69,000	24.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,322.00000	4,229,000	24.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		156.00000	164,000	20.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,412.00000	2,324,000	20.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		260.00000	274,000	18.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,516.00000	1,434,000	18.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		477.00000	508,000	15.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		733.00000	668,000	15.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		961.00000	1,027,000	13.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		217.00000	187,000	13.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,784.00000	1,875,000	14.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		40.00000	35,000	14.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		1.00000	1,000	24.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		9,407.00000	9,311,000	24.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		8.00000	8,000	24.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,414.00000	7,318,000	24.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		40.00000	42,000	25.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,446.00000	5,352,000	25.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		92.00000	96,000	22.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,498.00000	3,406,000	22.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		239.00000	252,000	18.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,645.00000	1,562,000	18.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		432.00000	460,000	16.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		838.00000	770,000	16.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		867.00000	927,000	14.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		273.00000	237,000	14.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,647.00000	1,736,000	14.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		53.00000	46,000	14.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2,609.00000	2,703,000	17.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		15.00000	13,000	17.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		1.00000	1,000	24.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,507.00000	9,411,000	24.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		7.00000	7,000	24.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,513.00000	7,417,000	24.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		39.00000	40,000	25.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,545.00000	5,450,000	25.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		89.00000	92,000	22.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,595.00000	3,502,000	22.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		227.00000	239,000	18.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,733.00000	1,649,000	18.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		405.00000	431,000	16.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		911.00000	841,000	16.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		808.00000	865,000	14.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		314.00000	275,000	14.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,557.00000	1,644,000	14.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		63.00000	54,000	14.15	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	13/12/2010	Foreign Exchange Future	8.10	Call		2,510.00000	2,605,000	16.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		16.00000	15,000	16.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		1.00000	1,000	24.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,807.00000	9,711,000	24.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		5.00000	5,000	24.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,811.00000	7,715,000	24.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		35.00000	36,000	26.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,841.00000	5,746,000	26.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		79.00000	82,000	23.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,885.00000	3,792,000	23.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		195.00000	205,000	19.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,001.00000	1,915,000	19.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		337.00000	357,000	17.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,143.00000	1,067,000	17.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		652.00000	698,000	14.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		458.00000	408,000	14.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,298.00000	1,380,000	13.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		104.00000	90,000	13.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,214.00000	2,309,000	15.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		20.00000	19,000	15.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		1.00000	1,000	24.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,957.00000	9,861,000	24.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		4.00000	4,000	24.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,960.00000	7,864,000	24.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		33.00000	34,000	26.46	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	16.55	Put		5,989.00000	5,894,000	26.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		75.00000	78,000	23.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,031.00000	3,938,000	23.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		182.00000	191,000	19.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,138.00000	2,051,000	19.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		308.00000	326,000	17.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,264.00000	1,186,000	17.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		584.00000	626,000	14.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		540.00000	486,000	14.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,175.00000	1,253,000	13.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		131.00000	113,000	13.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,067.00000	2,162,000	14.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		23.00000	22,000	14.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		1.00000	1,000	24.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,257.00000	9,161,000	24.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		9.00000	10,000	25.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,265.00000	7,170,000	25.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		43.00000	44,000	25.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,299.00000	5,204,000	25.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		98.00000	102,000	22.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,354.00000	3,262,000	22.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,757.00000	2,852,000	17.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		13.00000	12,000	17.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		1.00000	1,000	24.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,307.00000	9,211,000	24.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		9.00000	9,000	25.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,315.00000	7,219,000	25.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		42.00000	44,000	25.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,348.00000	5,254,000	25.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		96.00000	100,000	22.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,402.00000	3,310,000	22.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		253.00000	267,000	18.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,559.00000	1,477,000	18.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		461.00000	492,000	15.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		767.00000	702,000	15.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		929.00000	993,000	14.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		235.00000	203,000	14.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,738.00000	1,828,000	14.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		44.00000	38,000	14.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,707.00000	2,802,000	17.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		13.00000	12,000	17.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		1.00000	1,000	24.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		9,357.00000	9,261,000	24.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		8.00000	9,000	25.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		7,364.00000	7,269,000	25.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		41.00000	43,000	25.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,397.00000	5,303,000	25.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		94.00000	98,000	22.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,450.00000	3,358,000	22.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,658.00000	2,753,000	17.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		14.00000	13,000	17.31	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			335.19900	335.39300			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			308.88000	309.13100			0.00	0	1,265.00
ALBI	On	05/08/2010	Index Future			308.99700	309.25000			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.80030	6.78010		9.79	22,359,386.40	3,288	11,330.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	52.29	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		8,020.00000	8,000,000	52.29	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	52.38	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		6,020.00000	6,000,000	52.38	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	52.15	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		4,020.00000	4,000,000	52.15	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	42.54	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		2,020.00000	2,000,000	42.54	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		980.00000	1,000,000	29.60	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	29.60	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		1,980.00000	2,000,000	17.52	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	17.52	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		2,980.00000	3,000,000	22.08	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	22.08	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	2.80	Call		3,980.00000	4,000,000	22.08	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	22.08	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	52.29	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		8,120.00000	8,100,000	52.29	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	12.90	Call		0.00000	0,000	52.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,120.00000	6,100,000	52.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	52.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,120.00000	4,100,000	52.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	43.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,120.00000	2,100,000	43.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		880.00000	900,000	27.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	27.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,880.00000	1,900,000	18.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	18.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,880.00000	2,900,000	21.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	21.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,880.00000	3,900,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	52.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,170.00000	8,150,000	52.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	52.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,170.00000	6,150,000	52.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	52.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,170.00000	4,150,000	52.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	43.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,170.00000	2,150,000	43.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		830.00000	850,000	26.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	26.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,830.00000	1,850,000	19.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	19.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,830.00000	2,850,000	21.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	21.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,830.00000	3,850,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	52.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		8,070.00000	8,050,000	52.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	52.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		6,070.00000	6,050,000	52.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	52.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		4,070.00000	4,050,000	52.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	42.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		2,070.00000	2,050,000	42.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		930.00000	950,000	28.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	28.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		1,930.00000	1,950,000	18.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	18.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		2,930.00000	2,950,000	21.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	21.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		3,930.00000	3,950,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	52.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,970.00000	7,950,000	52.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	52.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,970.00000	5,950,000	52.38	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	51.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,970.00000	3,950,000	51.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	41.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,970.00000	1,950,000	41.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,030.00000	1,050,000	29.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	29.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,030.00000	2,050,000	17.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	17.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,030.00000	3,050,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,030.00000	4,050,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	52.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,670.00000	7,650,000	52.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	52.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,670.00000	5,650,000	52.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	50.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,670.00000	3,650,000	50.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		0.00000	0,000	36.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,670.00000	1,650,000	36.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,330.00000	1,350,000	25.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	25.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,330.00000	2,350,000	19.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	19.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,330.00000	3,350,000	22.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,330.00000	4,350,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	52.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,870.00000	7,850,000	52.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	52.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,870.00000	5,850,000	52.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	51.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,870.00000	3,850,000	51.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		0.00000	0,000	40.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,870.00000	1,850,000	40.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,130.00000	1,150,000	27.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	27.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,130.00000	2,150,000	18.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	18.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,130.00000	3,150,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,130.00000	4,150,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	52.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,920.00000	7,900,000	52.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	52.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,920.00000	5,900,000	52.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	51.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,920.00000	3,900,000	51.67	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		0.00000	0,000	40.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,920.00000	1,900,000	40.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,080.00000	1,100,000	28.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	28.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,080.00000	2,100,000	17.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	17.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,080.00000	3,100,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,080.00000	4,100,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	52.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,820.00000	7,800,000	52.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	52.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,820.00000	5,800,000	52.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	51.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,820.00000	3,800,000	51.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	39.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,820.00000	1,800,000	39.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,180.00000	1,200,000	27.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	27.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,180.00000	2,200,000	18.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	18.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,180.00000	3,200,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,180.00000	4,200,000	22.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	52.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,770.00000	7,750,000	52.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	52.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,770.00000	5,750,000	52.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	50.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,770.00000	3,750,000	50.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	38.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,770.00000	1,750,000	38.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,230.00000	1,250,000	26.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	26.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,230.00000	2,250,000	18.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	18.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,230.00000	3,250,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,230.00000	4,250,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	52.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,720.00000	7,700,000	52.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	52.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,720.00000	5,700,000	52.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	50.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,720.00000	3,700,000	50.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	37.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,720.00000	1,700,000	37.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,280.00000	1,300,000	25.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	25.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,280.00000	2,300,000	18.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	18.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,280.00000	3,300,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,280.00000	4,300,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	52.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,620.00000	7,600,000	52.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	52.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,620.00000	5,600,000	52.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	50.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,620.00000	3,600,000	50.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		0.00000	0,000	35.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,620.00000	1,600,000	35.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,380.00000	1,400,000	24.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	24.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,380.00000	2,400,000	19.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	19.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,380.00000	3,400,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,380.00000	4,400,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		680.00000	700,000	23.66	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	23.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		780.00000	800,000	25.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	25.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		730.00000	750,000	24.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	24.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		2.00000	2,000	12.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		172.00000	152,000	12.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		12.00000	12,000	10.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		82.00000	62,000	10.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		50.00000	62,000	10.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		20.00000	12,000	10.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		230.00000	251,000	14.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		0.00000	1,000	14.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		330.00000	350,000	16.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		0.00000	0,000	16.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		430.00000	450,000	18.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	18.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		530.00000	550,000	20.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		0.00000	0,000	20.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		630.00000	650,000	22.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	22.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		580.00000	600,000	21.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	21.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		0.00000	0,000	14.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		320.00000	300,000	14.70	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	7.00	Call		1.00000	1,000	13.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		221.00000	201,000	13.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		6.00000	4,000	11.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		126.00000	104,000	11.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		26.00000	28,000	9.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		46.00000	28,000	9.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		88.00000	105,000	11.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		8.00000	5,000	11.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		181.00000	201,000	13.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		1.00000	1,000	13.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		280.00000	300,000	15.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		0.00000	0,000	15.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		380.00000	400,000	17.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		0.00000	0,000	17.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		480.00000	500,000	19.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	19.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		133.00000	152,000	12.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		3.00000	2,000	12.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	52.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,320.00000	8,300,000	52.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	52.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,320.00000	6,300,000	52.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	52.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,320.00000	4,300,000	52.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	43.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,320.00000	2,300,000	43.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,680.00000	1,700,000	21.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	21.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,680.00000	2,700,000	20.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	20.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,680.00000	3,700,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	52.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,270.00000	8,250,000	52.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	52.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,270.00000	6,250,000	52.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	52.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,270.00000	4,250,000	52.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	43.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,270.00000	2,250,000	43.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		0.00000	0,000	13.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		270.00000	250,000	13.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,730.00000	1,750,000	20.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	20.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,730.00000	2,750,000	20.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	20.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,730.00000	3,750,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	52.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,220.00000	8,200,000	52.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	52.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,220.00000	6,200,000	52.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	52.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,220.00000	4,200,000	52.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	43.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,220.00000	2,200,000	43.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,780.00000	1,800,000	19.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	19.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,780.00000	2,800,000	21.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	21.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,780.00000	3,800,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	52.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,370.00000	8,350,000	52.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	52.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,370.00000	6,350,000	52.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	52.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,370.00000	4,350,000	52.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	44.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,370.00000	2,350,000	44.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		0.00000	0,000	15.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		370.00000	350,000	15.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,630.00000	1,650,000	21.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	21.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,630.00000	2,650,000	20.48	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	4.15	Put		0.00000	0,000	20.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,630.00000	3,650,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	52.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,470.00000	8,450,000	52.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	52.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,470.00000	6,450,000	52.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	52.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,470.00000	4,450,000	52.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	44.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,470.00000	2,450,000	44.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		0.00000	0,000	17.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		470.00000	450,000	17.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,530.00000	1,550,000	22.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	22.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,530.00000	2,550,000	20.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	20.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,530.00000	3,550,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	22.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.84790	6.82740		12.14	22,515,895.20	3,288	4,234.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	44.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,773.00000	7,752,000	44.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	1,000	39.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,773.00000	5,753,000	39.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	1,000	31.51	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.60	Put		3,773.00000	3,753,000	31.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.60	Call		3.00000	9,000	23.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.60	Put		1,776.00000	1,761,000	23.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.60	Call		322.00000	337,000	13.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.60	Put		95.00000	89,000	13.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.60	Call		1,230.00000	1,254,000	19.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.60	Put		3.00000	6,000	19.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Call		2,227.00000	2,248,000	23.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Put		0.00000	0,000	23.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Call		3,227.00000	3,248,000	18.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Put		0.00000	0,000	18.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Call		4,227.00000	4,248,000	17.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	17.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	44.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		7,723.00000	7,702,000	44.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	1,000	39.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,723.00000	5,703,000	39.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		0.00000	1,000	31.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,723.00000	3,703,000	31.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		4.00000	9,000	22.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,727.00000	1,711,000	22.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		358.00000	376,000	13.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		81.00000	78,000	13.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,280.00000	1,303,000	20.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		3.00000	5,000	20.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,277.00000	2,298,000	23.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,277.00000	3,298,000	18.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	18.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,277.00000	4,298,000	17.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	17.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	44.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,673.00000	7,652,000	44.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	1,000	39.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,673.00000	5,653,000	39.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	1,000	31.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,673.00000	3,653,000	31.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		4.00000	10,000	22.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,677.00000	1,662,000	22.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		396.00000	416,000	14.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		69.00000	68,000	14.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,329.00000	1,352,000	20.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		2.00000	4,000	20.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,327.00000	2,348,000	22.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	22.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,327.00000	3,348,000	18.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	18.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,327.00000	4,348,000	17.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	17.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		254.00000	264,000	13.07	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		127.00000	116,000	13.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	45.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		8,023.00000	8,002,000	45.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	1,000	40.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		6,023.00000	6,003,000	40.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		0.00000	1,000	32.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		4,023.00000	4,003,000	32.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		2.00000	7,000	24.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		2,025.00000	2,009,000	24.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		173.00000	168,000	12.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		196.00000	170,000	12.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		983.00000	1,009,000	18.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		6.00000	11,000	18.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		1,978.00000	1,999,000	25.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		1.00000	1,000	25.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		2,977.00000	2,998,000	18.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	18.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		3,977.00000	3,998,000	17.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	17.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	45.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,923.00000	7,902,000	45.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	1,000	40.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,923.00000	5,903,000	40.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		0.00000	1,000	32.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,923.00000	3,903,000	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
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Call		3.00000	8,000	23.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Put		1,926.00000	1,910,000	23.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Call		223.00000	230,000	12.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Put		146.00000	132,000	12.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Call		1,081.00000	1,106,000	18.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Put		4.00000	8,000	18.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Call		2,078.00000	2,098,000	24.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	24.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Call		3,077.00000	3,098,000	18.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	18.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Call		4,077.00000	4,098,000	17.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	17.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	45.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Put		8,073.00000	8,052,000	45.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Call		0.00000	1,000	40.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Put		6,073.00000	6,053,000	40.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Call		0.00000	1,000	32.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Put		4,073.00000	4,053,000	32.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		2.00000	7,000	24.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		2,075.00000	2,059,000	24.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		153.00000	149,000	12.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		226.00000	201,000	12.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		934.00000	961,000	17.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		7.00000	13,000	17.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		1,928.00000	1,949,000	24.73	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		1.00000	1,000	24.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,927.00000	2,948,000	19.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	19.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,927.00000	3,948,000	17.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	17.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	45.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		7,973.00000	7,952,000	45.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	1,000	40.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		5,973.00000	5,953,000	40.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		0.00000	1,000	32.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		3,973.00000	3,953,000	32.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		2.00000	8,000	24.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		1,975.00000	1,960,000	24.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		194.00000	198,000	12.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		167.00000	150,000	12.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		1,032.00000	1,058,000	18.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		5.00000	10,000	18.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		2,028.00000	2,048,000	24.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		1.00000	0,000	24.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		3,027.00000	3,048,000	18.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	18.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		4,027.00000	4,048,000	17.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	17.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	45.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,823.00000	7,802,000	45.01	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	1,000	39.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,823.00000	5,803,000	39.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		0.00000	1,000	31.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,823.00000	3,803,000	31.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		3.00000	9,000	23.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,826.00000	1,811,000	23.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		287.00000	299,000	13.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		110.00000	101,000	13.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,180.00000	1,204,000	19.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		3.00000	6,000	19.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,177.00000	2,198,000	23.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		0.00000	0,000	23.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,177.00000	3,198,000	18.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	18.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,177.00000	4,198,000	17.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	17.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	45.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,323.00000	8,302,000	45.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	1,000	41.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,323.00000	6,303,000	41.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		0.00000	1,000	33.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,323.00000	4,303,000	33.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		1.00000	5,000	25.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,324.00000	2,307,000	25.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		82.00000	84,000	14.01	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		405.00000	386,000	14.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		697.00000	724,000	16.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		20.00000	26,000	16.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,678.00000	1,700,000	23.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		1.00000	2,000	23.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,677.00000	2,698,000	20.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	20.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,677.00000	3,698,000	17.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	17.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	45.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,273.00000	8,252,000	45.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	1,000	41.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,273.00000	6,253,000	41.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	1,000	33.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,273.00000	4,253,000	33.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		1.00000	5,000	25.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,274.00000	2,257,000	25.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		94.00000	94,000	13.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		367.00000	346,000	13.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		744.00000	770,000	16.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		17.00000	22,000	16.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,728.00000	1,749,000	23.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		1.00000	1,000	23.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,727.00000	2,748,000	20.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	20.29	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,727.00000	3,748,000	17.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	17.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	45.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,173.00000	8,152,000	45.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	1,000	40.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,173.00000	6,153,000	40.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		0.00000	1,000	33.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,173.00000	4,153,000	33.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		2.00000	6,000	25.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,175.00000	2,158,000	25.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		120.00000	118,000	13.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		293.00000	270,000	13.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		838.00000	865,000	17.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		11.00000	17,000	17.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,828.00000	1,849,000	24.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		1.00000	1,000	24.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,827.00000	2,848,000	19.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	0,000	19.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,827.00000	3,848,000	17.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	17.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	45.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,123.00000	8,102,000	45.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	1,000	40.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,123.00000	6,103,000	40.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		0.00000	1,000	32.90	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,123.00000	4,103,000	32.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		2.00000	6,000	24.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,125.00000	2,108,000	24.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		136.00000	133,000	12.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		259.00000	235,000	12.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		886.00000	913,000	17.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		9.00000	15,000	17.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		1,878.00000	1,899,000	24.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		1.00000	1,000	24.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		2,877.00000	2,898,000	19.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	19.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		3,877.00000	3,898,000	17.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	17.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	45.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,373.00000	8,352,000	45.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	1,000	41.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,373.00000	6,353,000	41.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	1,000	33.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Put		4,373.00000	4,353,000	33.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Call		1.00000	5,000	25.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Put		2,374.00000	2,357,000	25.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Call		73.00000	75,000	14.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Put		446.00000	427,000	14.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Call		651.00000	678,000	16.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Put		24.00000	30,000	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
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,628.00000	1,650,000	22.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		1.00000	2,000	22.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,627.00000	2,648,000	20.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	20.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,627.00000	3,648,000	17.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	17.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	45.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,223.00000	8,202,000	45.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	1,000	40.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,223.00000	6,203,000	40.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		0.00000	1,000	33.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,223.00000	4,203,000	33.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		2.00000	6,000	25.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,225.00000	2,208,000	25.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		106.00000	105,000	13.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		329.00000	307,000	13.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		791.00000	817,000	17.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		14.00000	19,000	17.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,778.00000	1,799,000	23.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		1.00000	1,000	23.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,777.00000	2,798,000	19.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	19.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,777.00000	3,798,000	17.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	17.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	45.51	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	15.25	Put		8,423.00000	8,402,000	45.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	1,000	41.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,423.00000	6,403,000	41.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	1,000	34.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,423.00000	4,403,000	34.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		1.00000	4,000	26.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,424.00000	2,406,000	26.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		64.00000	67,000	14.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		487.00000	469,000	14.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		606.00000	632,000	15.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		29.00000	34,000	15.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,578.00000	1,600,000	22.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		1.00000	2,000	22.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,577.00000	2,598,000	21.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	21.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,577.00000	3,598,000	17.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	17.78	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.88930	6.86970		13.38	0.00	0	4,490.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		277.00000	255,000	13.41	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		314.00000	273,000	13.41	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.30460	7.28090		13.20	0.00	0	1,370.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		193.00000	199,000	13.20	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		212.00000	194,000	13.20	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		172.00000	177,000	13.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 14/06/2010	Foreign Exchange Future	7.35	Put		241.00000	222,000	13.37	0.00	0	0.00
CAD/ R	On 14/06/2010	Foreign Exchange Future	7.25	Call		219.00000	226,000	13.34	0.00	0	0.00
CAD/ R	On 14/06/2010	Foreign Exchange Future	7.25	Put		188.00000	171,000	13.34	0.00	0	0.00
CRD1	On 06/05/2010	Index Future			135.35800	135.40400			0.00	0	2.00
GOVI	On 06/05/2010	GOVI			310.32600	310.60600		6.80	3,103,260.00	1	324.00
GOVI	On 06/05/2010	GOVI	309.80	Call		37,454.00000	35,657,000	6.80	0.00	0	0.00
GOVI	On 06/05/2010	GOVI	309.80	Put		29,394.00000	30,397,000	6.80	0.00	0	0.00
GOVI	On 05/08/2010	GOVI			315.99300	316.28000		6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Call		56,165.00000	54,481,000	6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Put		49,365.00000	50,551,000	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			364.79900	364.68500			0.00	0	433.00
J153	On 31/08/2010	Interest Rate Swap			6.89407	6.91238		15.00	0.00	0	0.00
J157	On 15/09/2015	Interest Rate Swap			8.82200	8.76200		15.00	0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.10400		0.33	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.63400		0.38	0.00	0	0.00
JIBAR F	On	17/03/2010	Jibar Tradeable Future			7.04500	7.04500			0.00	0	2,500.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			7.01900	7.01400			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			7.00800	7.00000			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.99600	6.98100			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.99700	6.97800			0.00	0	0.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			7.00100	6.98100			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			7.00800	6.99400			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.13000	7.11800			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.30300	7.29900			0.00	0	5,000.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			7.56200	7.55700			0.00	0	5,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			7.90200	7.89200			0.00	5,000	2,500.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			8.19700	8.18700			0.00	0	7,500.00
JN02	On	06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JROD	On	31/03/2010	Rodi			7.18400	7.20000			0.00	0	0.00
OTH1	On	06/05/2010	Index Future			300.64300	300.74800			0.00	0	3.00
R155	On	06/05/2010	Bond Future			7.44600	7.44600		4.50	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Call		209.00000	208,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Put		140.00000	139,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Call		415.00000	412,000	2.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Put		282.00000	279,000	2.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Call		175.00000	173,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Put		170.00000	168,000	1.00	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.29600	8.27600		4.50	0.00	0	6,883.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,491.00000	1,418,000	4.34	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		414.00000	438,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.35800	8.33600		4.50	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	05/08/2010	Bond Future	8.75	Call		2,531.00000	2,456,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		639.00000	665,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		1,772.00000	1,708,000	4.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		1,018.00000	1,055,000	4.25	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		3,401.00000	3,316,000	4.43	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		384.00000	401,000	4.43	0.00	0	500.00
R157	On	05/08/2010	Bond Future	8.25	Put		1,562.00000	1,613,000	4.21	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,164.00000	1,114,000	4.21	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.39600	8.37300		4.75	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,258.00000	2,198,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		1,700.00000	1,741,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,377.00000	2,316,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		1,600.00000	1,640,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,142.00000	2,084,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		1,803.00000	1,847,000	5.00	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.10500	9.08600		10.00	0.00	0	19,296.00
R186	On	06/05/2010	Bond Future	9.00	Call		1,311.00000	1,222,000	9.16	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		2,111.00000	2,197,000	9.16	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.15500	9.13400		10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,411.00000	3,293,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		2,360.00000	2,433,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,410.00000	1,342,000	9.79	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		4,998.00000	5,122,000	9.79	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		6,401.00000	6,245,000	10.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/08/2010	Bond Future	9.75	Put		985.00000	1,020,000	10.47	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		8,117.00000	7,949,000	10.74	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		615.00000	639,000	10.74	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			9.18900	9.16800		11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,452.00000	4,341,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		3,716.00000	3,794,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,684.00000	4,569,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		3,503.00000	3,577,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		3,857.00000	3,750,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		3,569.00000	3,651,000	10.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.29400	8.29500		4.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,129.00000	1,127,000	4.06	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		352.00000	346,000	4.06	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.35000	8.35100		4.50	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,656.00000	2,656,000	4.42	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		335.00000	332,000	4.42	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.37400	8.37500		4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,574.00000	1,573,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		1,144.00000	1,139,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		1,669.00000	1,669,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		1,067.00000	1,064,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,483.00000	1,482,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		1,225.00000	1,220,000	4.00	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.80200	8.78200		6.50	0.00	0	1,710.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	06/05/2010	Bond Future	9.00	Call		1,635.00000	1,556,000	6.25	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		502.00000	528,000	6.25	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.86100	8.84000		6.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,843.00000	2,763,000	6.38	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		784.00000	811,000	6.38	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.90300	8.88100		7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		3,215.00000	3,141,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		1,410.00000	1,445,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,366.00000	3,290,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		1,320.00000	1,352,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		3,067.00000	2,995,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		1,504.00000	1,541,000	7.00	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.86200	8.84200		7.25	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,552.00000	1,471,000	6.75	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.00	Put		649.00000	683,000	6.75	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.50	Call		3,793.00000	3,684,000	7.06	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Put		104.00000	110,000	7.06	0.00	0	200.00
R204	On	06/05/2010	Bond Future	8.50	Put		2,321.00000	2,404,000	6.61	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		328.00000	296,000	6.61	0.00	0	200.00
R204	On	05/08/2010	Bond Future			8.91900	8.89900		7.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,925.00000	2,844,000	7.41	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		980.00000	1,011,000	7.41	0.00	0	0.00
R204	On	04/11/2010	Bond Future			8.95700	8.93600		7.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,446.00000	3,370,000	8.00	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	04/11/2010	Bond Future	9.25	Put		1,741.00000	1,781,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,607.00000	3,530,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		1,635.00000	1,673,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,288.00000	3,214,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		1,852.00000	1,893,000	8.00	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.34600	8.34700		3.75	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,371.00000	1,370,000	3.56	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		146.00000	141,000	3.56	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.42100	8.42200		3.75	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,950.00000	1,949,000	3.64	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		305.00000	301,000	3.64	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.45300	8.45400		3.75	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,350.00000	1,349,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		1,226.00000	1,222,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,420.00000	1,419,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		1,161.00000	1,158,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,283.00000	1,281,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		1,294.00000	1,289,000	4.00	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.02300	9.01300		8.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		1,900.00000	1,850,000	7.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		517.00000	526,000	7.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.08300	9.07300		8.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,335.00000	3,289,000	8.42	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		912.00000	924,000	8.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/11/2010	Bond Future			9.12100	9.11100		8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,039.00000	3,002,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		2,255.00000	2,275,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,190.00000	3,152,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		2,126.00000	2,145,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		2,892.00000	2,855,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		2,389.00000	2,409,000	9.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.04800	9.03800		9.00	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		1,887.00000	1,837,000	8.50	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		603.00000	615,000	8.50	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.10100	9.09100		9.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,380.00000	3,332,000	8.93	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		967.00000	979,000	8.93	0.00	0	0.00
R208	On	04/11/2010	Bond Future			9.13900	9.12900		9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,102.00000	3,063,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		2,389.00000	2,410,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,258.00000	3,218,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		2,253.00000	2,273,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		2,677.00000	2,640,000	9.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		2,258.00000	2,280,000	9.00	0.00	0	0.00
R209	On	06/05/2010	Bond Future			9.03600	9.01600		13.00	0.00	0	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		209.00000	185,000	11.90	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		4,357.00000	4,487,000	11.90	0.00	0	0.00
R209	On	05/08/2010	Bond Future			9.07200	9.05100		13.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R209	On	05/08/2010	Bond Future	8.75	Call		1,386.00000	1,322,000	12.39	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		3,743.00000	3,839,000	12.39	0.00	0	0.00
R209	On	04/11/2010	Bond Future			9.09700	9.07600		14.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,020.00000	2,935,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		3,600.00000	3,674,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,195.00000	3,108,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		3,393.00000	3,465,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,850.00000	2,768,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		3,816.00000	3,893,000	14.00	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			306.53600	306.80600			0.00	0	100.00

Total for Derivatives : **956,027,060.60** **124,050** **944,315.00**

j-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.42500	7.42500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.24500	8.23500			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.07000	9.06000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.25000	8.25500			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.76000	8.74000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.82000	8.80500			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	15/01/2014	Spot Bond			8.28500	8.28500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.97500	8.96500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.01000	9.00000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			9.01000	9.00000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										956,027,060.60	124,050	944,315.00