



Daily MTM Report

Daily summary for: 26/02/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 15/03/2010 Foreign Exchange Future			7.72020	7.88790		15.36	150,281,413.20	19,466	235,679.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	53.34	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		8,612.00000	8,780,000	53.34	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	49.69	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		6,612.00000	6,780,000	49.69	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	53.34	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,362.00000	8,530,000	53.34	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	48.93	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,362.00000	6,530,000	48.93	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		24.00000	9,000	19.88	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		386.00000	539,000	19.88	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		642.00000	478,000	18.49	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		4.00000	8,000	18.49	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,638.00000	1,470,000	20.27	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		0.00000	0,000	20.27	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,638.00000	2,470,000	25.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	25.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,638.00000	3,470,000	27.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	27.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	53.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,112.00000	8,280,000	53.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		889.00000	722,000	20.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		1.00000	2,000	20.23	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,888.00000	1,720,000	19.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	19.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,888.00000	2,720,000	30.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	30.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,888.00000	3,720,000	23.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	23.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	53.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,162.00000	8,330,000	53.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	48.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,162.00000	6,330,000	48.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,838.00000	3,670,000	24.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	24.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	53.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,262.00000	8,430,000	53.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	42.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,262.00000	4,430,000	42.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		740.00000	574,000	19.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		2.00000	4,000	19.18	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		1,738.00000	1,570,000	19.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	19.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,738.00000	3,570,000	25.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	25.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	53.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,562.00000	8,730,000	53.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	49.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,562.00000	6,730,000	49.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	53.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		8,762.00000	8,930,000	53.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	50.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		6,762.00000	6,930,000	50.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		4.00000	2,000	23.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		766.00000	932,000	23.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		2,238.00000	2,070,000	18.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	18.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		3,238.00000	3,070,000	34.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	34.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	53.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		8,712.00000	8,880,000	53.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	50.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		6,712.00000	6,880,000	50.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	53.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		8,662.00000	8,830,000	53.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	49.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		6,662.00000	6,830,000	49.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	53.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,462.00000	8,630,000	53.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	49.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,462.00000	6,630,000	49.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	53.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,512.00000	8,680,000	53.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	49.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,512.00000	6,680,000	49.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	53.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,412.00000	8,580,000	53.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	49.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,412.00000	6,580,000	49.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,588.00000	1,420,000	20.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	20.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,588.00000	2,420,000	24.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	24.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,588.00000	3,420,000	28.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	28.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	53.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,312.00000	8,480,000	53.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	48.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,312.00000	6,480,000	48.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	53.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,212.00000	8,380,000	53.34	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	14.10	Call		0.00000	0,000	48.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,212.00000	6,380,000	48.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	43.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		4,712.00000	4,880,000	43.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,788.00000	3,620,000	24.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	24.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		30.00000	11,000	19.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		342.00000	491,000	19.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		691.00000	526,000	18.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		3.00000	6,000	18.84	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,688.00000	1,520,000	20.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	20.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,688.00000	2,520,000	26.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	26.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,688.00000	3,520,000	26.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	26.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		16.00000	6,000	20.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		478.00000	636,000	20.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		545.00000	384,000	17.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		7.00000	14,000	17.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,538.00000	1,370,000	20.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	20.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,538.00000	2,370,000	24.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	24.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,538.00000	3,370,000	29.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	29.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		1,288.00000	1,120,000	21.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		0.00000	0,000	21.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		2,288.00000	2,120,000	19.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	19.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		3,288.00000	3,120,000	33.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	33.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		451.00000	295,000	17.10	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		13.00000	25,000	17.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,438.00000	1,270,000	21.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		0.00000	0,000	21.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,438.00000	2,270,000	22.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	22.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,438.00000	3,270,000	31.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	31.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		13.00000	5,000	21.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		525.00000	685,000	21.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		498.00000	339,000	17.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		10.00000	19,000	17.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,488.00000	2,320,000	23.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	23.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,488.00000	3,320,000	30.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	30.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,388.00000	1,220,000	21.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		0.00000	0,000	21.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		2,388.00000	2,220,000	21.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	21.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,388.00000	3,220,000	32.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	32.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	45.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,162.00000	5,330,000	45.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,338.00000	1,170,000	21.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		0.00000	0,000	21.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		2,338.00000	2,170,000	20.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	20.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		3,338.00000	3,170,000	33.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	33.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	42.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,312.00000	4,480,000	42.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		4.00000	1,000	23.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		816.00000	981,000	23.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		237.00000	112,000	15.36	0.00	0	1,097.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		49.00000	92,000	15.36	0.00	0	562.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		1,188.00000	1,020,000	22.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		0.00000	0,000	22.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		2,188.00000	2,020,000	17.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	17.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		3,188.00000	3,020,000	35.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	35.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		200.00000	91,000	15.77	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		62.00000	121,000	15.77	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		1,138.00000	970,000	21.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		0.00000	0,000	21.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		2,138.00000	1,970,000	18.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	18.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		3,138.00000	2,970,000	34.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	34.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1.00000	0,000	26.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,163.00000	1,330,000	26.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		839.00000	672,000	19.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		1.00000	2,000	19.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,838.00000	1,670,000	19.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	19.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,838.00000	2,670,000	29.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	29.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		135.00000	58,000	16.60	0.00	0	4,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		97.00000	188,000	16.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		1,038.00000	871,000	21.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		0.00000	1,000	21.27	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		2,038.00000	1,870,000	18.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	18.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		3,038.00000	2,870,000	33.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	33.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		2.00000	1,000	25.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,014.00000	1,181,000	25.22	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	6.90	Call		988.00000	821,000	20.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		0.00000	1,000	20.92	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,988.00000	1,820,000	18.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	18.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		938.00000	771,000	20.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		0.00000	1,000	20.57	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,938.00000	1,770,000	18.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	18.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,938.00000	2,770,000	31.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	31.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	45.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,212.00000	5,380,000	45.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	42.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,212.00000	4,380,000	42.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		789.00000	623,000	19.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		1.00000	3,000	19.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,788.00000	1,620,000	19.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	19.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,788.00000	2,620,000	28.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	28.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	41.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,112.00000	4,280,000	41.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		593.00000	430,000	18.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		5.00000	10,000	18.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	52.43	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	15.40	Put		7,512.00000	7,680,000	52.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,488.00000	1,320,000	20.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		0.00000	0,000	20.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,988.00000	2,820,000	32.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	32.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,488.00000	4,320,000	17.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	17.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	53.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		7,762.00000	7,930,000	53.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	43.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		4,762.00000	4,930,000	43.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		1,238.00000	1,070,000	22.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		0.00000	0,000	22.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,738.00000	2,570,000	27.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	27.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		4,238.00000	4,070,000	17.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	17.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		405.00000	253,000	16.75	0.00	0	8,029.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		17.00000	33,000	16.75	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1.00000	0,000	27.27	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,263.00000	1,430,000	27.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	42.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,362.00000	4,530,000	42.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		360.00000	214,000	16.41	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		22.00000	44,000	16.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		317.00000	177,000	16.06	0.00	0	238.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		29.00000	57,000	16.06	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	30.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1,662.00000	1,830,000	30.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		0.00000	0,000	29.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,562.00000	1,730,000	29.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		276.00000	143,000	15.71	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		38.00000	73,000	15.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		107.00000	46,000	17.01	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		119.00000	226,000	17.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	43.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,562.00000	4,730,000	43.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		58.00000	23,000	18.24	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		220.00000	353,000	18.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	44.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		4,812.00000	4,980,000	44.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		20.00000	7,000	20.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		432.00000	587,000	20.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	42.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,462.00000	4,630,000	42.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	31.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		1,762.00000	1,930,000	31.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		87.00000	37,000	17.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		149.00000	267,000	17.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	43.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,512.00000	4,680,000	43.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		71.00000	29,000	17.83	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		183.00000	309,000	17.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		38.00000	14,000	19.06	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		300.00000	444,000	19.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	43.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,612.00000	4,780,000	43.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	33.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,212.00000	2,380,000	33.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	33.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,112.00000	2,280,000	33.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	32.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,012.00000	2,180,000	32.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		47.00000	18,000	18.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		259.00000	398,000	18.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	44.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,012.00000	5,180,000	44.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	34.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,312.00000	2,480,000	34.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		8.00000	3,000	21.93	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		620.00000	783,000	21.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	44.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		4,962.00000	5,130,000	44.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		10.00000	4,000	21.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		572.00000	734,000	21.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	44.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,062.00000	5,230,000	44.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		7.00000	2,000	22.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		669.00000	832,000	22.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	44.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,112.00000	5,280,000	44.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	34.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,512.00000	2,680,000	34.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	34.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,412.00000	2,580,000	34.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		5.00000	2,000	22.75	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		717.00000	882,000	22.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	45.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,262.00000	5,430,000	45.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3.00000	1,000	23.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		865.00000	1,031,000	23.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	47.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		5,762.00000	5,930,000	47.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1.00000	0,000	26.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,113.00000	1,280,000	26.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	45.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,362.00000	5,530,000	45.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	35.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2,662.00000	2,830,000	35.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		2.00000	1,000	24.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		964.00000	1,131,000	24.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	46.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		5,712.00000	5,880,000	46.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	46.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,462.00000	5,630,000	46.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	36.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		2,762.00000	2,930,000	36.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1.00000	1,000	25.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,063.00000	1,231,000	25.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	45.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,312.00000	5,480,000	45.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	35.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,612.00000	2,780,000	35.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2.00000	1,000	24.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		914.00000	1,081,000	24.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	46.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,612.00000	5,780,000	46.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	28.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,412.00000	1,580,000	28.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		0.00000	0,000	29.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,512.00000	1,680,000	29.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	47.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		5,912.00000	6,080,000	47.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	30.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1,712.00000	1,880,000	30.97	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	14.00	Call		0.00000	0,000	48.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,112.00000	6,280,000	48.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	41.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,012.00000	4,180,000	41.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	32.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		1,912.00000	2,080,000	32.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	48.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,262.00000	6,430,000	48.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	41.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,162.00000	4,330,000	41.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	41.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,062.00000	4,230,000	41.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	47.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,012.00000	6,180,000	47.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	41.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		3,912.00000	4,080,000	41.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	40.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		3,812.00000	3,980,000	40.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	31.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		1,812.00000	1,980,000	31.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	48.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,062.00000	6,230,000	48.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	41.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		3,962.00000	4,130,000	41.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	40.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		3,862.00000	4,030,000	40.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	40.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		3,762.00000	3,930,000	40.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	40.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		3,662.00000	3,830,000	40.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	45.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,412.00000	5,580,000	45.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	35.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		2,712.00000	2,880,000	35.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1.00000	0,000	26.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,213.00000	1,380,000	26.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	46.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,512.00000	5,680,000	46.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	37.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,012.00000	3,180,000	37.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	36.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		2,912.00000	3,080,000	36.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	36.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		2,812.00000	2,980,000	36.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1.00000	0,000	27.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,313.00000	1,480,000	27.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	46.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,562.00000	5,730,000	46.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	36.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		2,862.00000	3,030,000	36.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1.00000	0,000	28.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,363.00000	1,530,000	28.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	46.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		5,662.00000	5,830,000	46.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	39.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,562.00000	3,730,000	39.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	39.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,462.00000	3,630,000	39.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	38.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,362.00000	3,530,000	38.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	38.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,262.00000	3,430,000	38.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	37.86	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,162.00000	3,330,000	37.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	37.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,062.00000	3,230,000	37.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	36.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		2,962.00000	3,130,000	36.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		0.00000	0,000	28.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,462.00000	1,630,000	28.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	47.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		5,812.00000	5,980,000	47.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	40.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		3,712.00000	3,880,000	40.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	39.88	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	11.50	Put		3,612.00000	3,780,000	39.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	39.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,512.00000	3,680,000	39.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	38.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,412.00000	3,580,000	38.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	38.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,312.00000	3,480,000	38.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	38.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,212.00000	3,380,000	38.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	30.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1,612.00000	1,780,000	30.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	43.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		4,662.00000	4,830,000	43.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	35.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,562.00000	2,730,000	35.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	34.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,462.00000	2,630,000	34.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	34.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,362.00000	2,530,000	34.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	33.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,262.00000	2,430,000	33.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	33.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,162.00000	2,330,000	33.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	32.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,062.00000	2,230,000	32.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	32.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		1,862.00000	2,030,000	32.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	42.72	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,412.00000	4,580,000	42.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	32.46	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		1,962.00000	2,130,000	32.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		0.00000	0,000	39.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,552.00000	3,720,000	39.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	37.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,112.00000	3,280,000	37.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	53.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		7,712.00000	7,880,000	53.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		4,288.00000	4,120,000	17.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	17.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	52.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		7,662.00000	7,830,000	52.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		4,338.00000	4,170,000	17.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	17.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	53.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		7,812.00000	7,980,000	53.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		4,188.00000	4,020,000	17.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	17.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	53.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		7,912.00000	8,080,000	53.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		166.00000	73,000	16.19	0.00	0	350.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		78.00000	153,000	16.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		1,088.00000	921,000	21.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		0.00000	1,000	21.61	0.00	0	12,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		2,088.00000	1,920,000	18.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	18.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		3,088.00000	2,920,000	33.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	33.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		4,088.00000	3,920,000	19.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	19.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	53.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		7,962.00000	8,130,000	53.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	47.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		5,962.00000	6,130,000	47.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		4,038.00000	3,870,000	20.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	20.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	53.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,012.00000	8,180,000	53.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,988.00000	3,820,000	21.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	21.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	52.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,562.00000	7,730,000	52.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,438.00000	4,270,000	17.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	17.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	52.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,612.00000	7,780,000	52.73	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	3.50	Call		4,388.00000	4,220,000	17.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	17.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	53.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		7,862.00000	8,030,000	53.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	47.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		5,862.00000	6,030,000	47.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		4,138.00000	3,970,000	18.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	18.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	53.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,062.00000	8,230,000	53.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,938.00000	3,770,000	22.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	22.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.85530	8.02550		17.42	99,691,612.30	12,691	51,870.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		188.00000	141,000	19.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		563.00000	686,000	19.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,125.00000	8,295,000	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	31.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,125.00000	6,295,000	31.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,876.00000	3,705,000	24.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	24.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,175.00000	8,345,000	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	31.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,175.00000	6,345,000	31.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,826.00000	3,655,000	24.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	24.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,275.00000	8,445,000	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,575.00000	8,745,000	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		8,775.00000	8,945,000	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	33.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		6,775.00000	6,945,000	33.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		9.00000	6,000	26.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		2,784.00000	2,951,000	26.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		8,725.00000	8,895,000	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	33.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		6,725.00000	6,895,000	33.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		10.00000	6,000	26.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		2,735.00000	2,901,000	26.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		2,277.00000	2,107,000	22.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		2.00000	2,000	22.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		3,276.00000	3,105,000	26.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	26.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,675.00000	8,845,000	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	33.16	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	14.70	Put		6,675.00000	6,845,000	33.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,475.00000	8,645,000	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,525.00000	8,695,000	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,425.00000	8,595,000	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	32.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,425.00000	6,595,000	32.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		659.00000	529,000	16.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		84.00000	124,000	16.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,581.00000	1,412,000	18.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		6.00000	7,000	18.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,576.00000	2,406,000	24.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		1.00000	1,000	24.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,576.00000	3,405,000	25.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	25.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,325.00000	8,495,000	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	32.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,325.00000	6,495,000	32.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,680.00000	1,511,000	19.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		5.00000	6,000	19.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,676.00000	2,506,000	24.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		1.00000	1,000	24.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,676.00000	3,505,000	25.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	25.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,225.00000	8,395,000	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		820.00000	676,000	16.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		45.00000	71,000	16.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,779.00000	1,610,000	19.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		4.00000	5,000	19.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,776.00000	3,605,000	24.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	24.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	32.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,275.00000	6,445,000	32.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		1.00000	0,000	28.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		4,776.00000	4,945,000	28.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		214.00000	161,000	19.29	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		489.00000	606,000	19.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		778.00000	638,000	16.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		53.00000	83,000	16.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,729.00000	1,560,000	19.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		4.00000	5,000	19.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,726.00000	2,556,000	25.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		1.00000	1,000	25.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,726.00000	3,555,000	24.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	24.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		176.00000	132,000	19.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		601.00000	727,000	19.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		120.00000	89,000	21.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		845.00000	984,000	21.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	32.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,575.00000	6,745,000	32.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	32.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,525.00000	6,695,000	32.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		3.00000	2,000	26.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,528.00000	3,697,000	26.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	32.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,475.00000	6,645,000	32.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		128.00000	95,000	20.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		803.00000	940,000	20.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,334.00000	1,167,000	17.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		9.00000	12,000	17.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,326.00000	2,157,000	22.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		1.00000	2,000	22.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,326.00000	3,155,000	26.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		1.00000	0,000	26.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		165.00000	123,000	20.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		640.00000	768,000	20.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		621.00000	495,000	16.99	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		96.00000	140,000	16.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,526.00000	2,356,000	23.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		1.00000	1,000	23.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,526.00000	3,355,000	25.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	25.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	29.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,025.00000	5,195,000	29.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		1.00000	1,000	27.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,026.00000	4,196,000	27.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		6.00000	4,000	26.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,031.00000	3,199,000	26.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		155.00000	115,000	20.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		680.00000	810,000	20.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		585.00000	463,000	17.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		110.00000	158,000	17.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,482.00000	1,314,000	17.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		7.00000	9,000	17.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,476.00000	2,306,000	23.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		1.00000	1,000	23.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,476.00000	3,305,000	25.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,000	25.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	29.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,075.00000	5,245,000	29.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		1.00000	1,000	27.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,076.00000	4,246,000	27.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		6.00000	4,000	26.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,081.00000	3,249,000	26.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		145.00000	108,000	20.53	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	8.60	Put		720.00000	853,000	20.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,433.00000	1,265,000	17.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		8.00000	10,000	17.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,426.00000	2,256,000	23.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		1.00000	1,000	23.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,426.00000	3,255,000	26.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,000	26.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	29.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,125.00000	5,295,000	29.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		5.00000	3,000	26.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,130.00000	3,298,000	26.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		136.00000	101,000	20.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		761.00000	896,000	20.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,383.00000	1,216,000	17.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		8.00000	11,000	17.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,376.00000	2,206,000	23.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		1.00000	1,000	23.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,376.00000	3,205,000	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	0,000	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	29.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,275.00000	5,445,000	29.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		1.00000	1,000	27.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,276.00000	4,446,000	27.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		4.00000	2,000	26.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,279.00000	3,447,000	26.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		113.00000	84,000	21.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		888.00000	1,029,000	21.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		424.00000	323,000	17.36	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		199.00000	268,000	17.36	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		1,237.00000	1,070,000	16.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		12.00000	15,000	16.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		2,227.00000	2,057,000	22.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		2.00000	2,000	22.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		3,226.00000	3,055,000	27.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	27.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		395.00000	299,000	17.42	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		220.00000	294,000	17.42	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		1,188.00000	1,022,000	16.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		13.00000	17,000	16.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		2,177.00000	2,007,000	22.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		2.00000	2,000	22.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		3,176.00000	3,005,000	27.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	27.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	30.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,375.00000	5,545,000	30.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		3.00000	2,000	26.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,378.00000	3,547,000	26.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		100.00000	74,000	21.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		975.00000	1,119,000	21.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		369.00000	279,000	17.63	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		244.00000	324,000	17.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		1,139.00000	976,000	16.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		14.00000	21,000	16.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		2,127.00000	1,957,000	21.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		2.00000	2,000	21.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		3,126.00000	2,955,000	27.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	27.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	30.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,475.00000	5,645,000	30.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		3.00000	2,000	26.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,478.00000	3,647,000	26.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	30.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,675.00000	5,845,000	30.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		1.00000	0,000	28.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,676.00000	4,845,000	28.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		2.00000	1,000	26.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,677.00000	3,846,000	26.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		11.00000	7,000	26.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,686.00000	2,852,000	26.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	30.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,625.00000	5,795,000	30.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		1.00000	0,000	28.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,626.00000	4,795,000	28.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		2.00000	1,000	26.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,627.00000	3,796,000	26.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		907.00000	757,000	16.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		32.00000	52,000	16.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,878.00000	1,709,000	20.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		3.00000	4,000	20.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,876.00000	2,706,000	25.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	25.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	30.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,575.00000	5,745,000	30.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		2.00000	1,000	26.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,577.00000	3,746,000	26.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		12.00000	8,000	26.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,587.00000	2,753,000	26.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		79.00000	59,000	22.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,154.00000	1,304,000	22.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		279.00000	212,000	18.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		354.00000	457,000	18.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		951.00000	799,000	16.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		26.00000	44,000	16.51	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,928.00000	1,759,000	20.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		3.00000	4,000	20.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,926.00000	2,756,000	26.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	26.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	30.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,425.00000	5,595,000	30.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		3.00000	2,000	26.53	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	11.45	Put		3,428.00000	3,597,000	26.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		343.00000	261,000	17.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		268.00000	356,000	17.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		1,091.00000	930,000	16.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		16.00000	25,000	16.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		2,077.00000	1,908,000	21.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		2.00000	3,000	21.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		3,076.00000	2,905,000	26.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	26.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	30.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,325.00000	5,495,000	30.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		1.00000	1,000	27.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,326.00000	4,496,000	27.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		4.00000	2,000	26.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,329.00000	3,497,000	26.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		94.00000	70,000	21.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,019.00000	1,165,000	21.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		106.00000	79,000	21.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		931.00000	1,074,000	21.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	29.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		4,975.00000	5,145,000	29.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		1.00000	1,000	27.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		3,976.00000	4,146,000	27.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		89.00000	66,000	22.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,064.00000	1,211,000	22.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		1,043.00000	886,000	16.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		18.00000	31,000	16.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		2,027.00000	1,858,000	21.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		2.00000	3,000	21.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	29.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,175.00000	5,345,000	29.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		5.00000	3,000	26.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,180.00000	3,348,000	26.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		70.00000	52,000	23.02	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,245.00000	1,397,000	23.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		863.00000	716,000	16.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		38.00000	61,000	16.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,828.00000	1,659,000	20.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		3.00000	4,000	20.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,826.00000	2,656,000	25.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	25.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		2.00000	1,000	26.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		3,827.00000	3,996,000	26.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		67.00000	50,000	23.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,292.00000	1,445,000	23.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		84.00000	62,000	22.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,109.00000	1,257,000	22.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		737.00000	600,000	16.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		62.00000	95,000	16.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	35.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,475.00000	7,645,000	35.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	31.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		5,975.00000	6,145,000	31.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		1.00000	1,000	28.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,476.00000	4,646,000	28.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		6.00000	4,000	26.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		2,981.00000	3,149,000	26.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,531.00000	1,363,000	18.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		6.00000	8,000	18.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		3,026.00000	2,856,000	26.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		1.00000	1,000	26.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,526.00000	4,355,000	22.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		1.00000	0,000	22.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	35.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		7,725.00000	7,895,000	35.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	32.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,225.00000	6,395,000	32.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		4.00000	3,000	26.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,229.00000	3,398,000	26.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		229.00000	172,000	19.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		454.00000	567,000	19.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,285.00000	1,119,000	16.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		10.00000	14,000	16.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,776.00000	2,606,000	25.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	25.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		4,276.00000	4,105,000	22.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	22.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		63.00000	47,000	23.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,338.00000	1,492,000	23.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		550.00000	432,000	17.12	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		125.00000	177,000	17.12	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		1.00000	1,000	27.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,226.00000	4,396,000	27.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	26.84	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		3,876.00000	4,046,000	26.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		75.00000	55,000	22.81	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,200.00000	1,350,000	22.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		60.00000	45,000	23.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,385.00000	1,540,000	23.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		516.00000	403,000	17.18	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		141.00000	198,000	17.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		1.00000	1,000	27.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,176.00000	4,346,000	27.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		46.00000	35,000	24.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,621.00000	1,780,000	24.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		51.00000	38,000	24.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,526.00000	1,683,000	24.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		484.00000	375,000	17.24	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		159.00000	220,000	17.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		44.00000	33,000	24.88	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	9.65	Put		1,669.00000	1,828,000	24.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		49.00000	36,000	24.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,574.00000	1,731,000	24.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		54.00000	40,000	24.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,479.00000	1,635,000	24.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		453.00000	348,000	17.30	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		178.00000	243,000	17.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		1.00000	0,000	28.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,526.00000	4,695,000	28.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		261.00000	198,000	18.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		386.00000	493,000	18.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		1.00000	0,000	28.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		4,726.00000	4,895,000	28.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		11.00000	7,000	26.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,636.00000	2,802,000	26.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		13.00000	9,000	26.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,538.00000	2,704,000	26.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		16.00000	10,000	26.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,441.00000	2,605,000	26.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		201.00000	150,000	19.49	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		526.00000	645,000	19.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		1.00000	0,000	28.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,576.00000	4,745,000	28.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		15.00000	10,000	26.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,490.00000	2,655,000	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	14/06/2010	Foreign Exchange Future	10.40	Call		17.00000	11,000	25.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,392.00000	2,556,000	25.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		245.00000	185,000	18.87	0.00	0	135.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		420.00000	530,000	18.87	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		1.00000	1,000	28.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,426.00000	4,596,000	28.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		19.00000	12,000	25.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,344.00000	2,507,000	25.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		22.00000	14,000	25.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,247.00000	2,409,000	25.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		25.00000	17,000	25.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,150.00000	2,312,000	25.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		30.00000	20,000	25.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,055.00000	2,215,000	25.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		33.00000	23,000	25.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		1,958.00000	2,118,000	25.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		36.00000	27,000	25.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		1,861.00000	2,022,000	25.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		40.00000	30,000	25.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		1,765.00000	1,925,000	25.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		299.00000	227,000	18.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		324.00000	422,000	18.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		1.00000	1,000	27.39	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,126.00000	4,296,000	27.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		57.00000	42,000	23.84	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		1,432.00000	1,587,000	23.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		1.00000	1,000	27.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,376.00000	4,546,000	27.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		20.00000	13,000	25.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,295.00000	2,458,000	25.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		23.00000	16,000	25.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,198.00000	2,361,000	25.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		27.00000	18,000	25.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,102.00000	2,263,000	25.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		35.00000	25,000	25.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		1,910.00000	2,070,000	25.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		38.00000	29,000	25.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		1,813.00000	1,974,000	25.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		42.00000	31,000	25.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		1,717.00000	1,876,000	25.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		319.00000	243,000	18.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		294.00000	388,000	18.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		32.00000	22,000	25.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,007.00000	2,167,000	25.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	35.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,675.00000	7,845,000	35.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,326.00000	4,155,000	22.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		1.00000	0,000	22.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	30.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		5,725.00000	5,895,000	30.90	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	11.75	Call		2.00000	1,000	26.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		3,727.00000	3,896,000	26.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	35.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		7,775.00000	7,945,000	35.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	31.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		5,775.00000	5,945,000	31.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		2.00000	1,000	26.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		3,777.00000	3,946,000	26.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		4,226.00000	4,055,000	22.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	22.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		7,925.00000	8,095,000	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	31.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		5,925.00000	6,095,000	31.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	26.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		3,926.00000	4,096,000	26.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		4,076.00000	3,905,000	23.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	23.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		7,825.00000	7,995,000	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	31.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		5,825.00000	5,995,000	31.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		4,176.00000	4,005,000	22.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	22.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	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	17.50	Put		9,475.00000	9,645,000	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		7,875.00000	8,045,000	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	31.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		5,875.00000	6,045,000	31.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		4,126.00000	3,955,000	22.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	22.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		7,975.00000	8,145,000	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		4,026.00000	3,855,000	23.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	23.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,025.00000	8,195,000	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	31.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,025.00000	6,195,000	31.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		997.00000	842,000	16.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		22.00000	37,000	16.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,978.00000	1,808,000	20.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		3.00000	3,000	20.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,976.00000	2,806,000	26.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	26.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,976.00000	3,805,000	23.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	23.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	35.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,575.00000	7,745,000	35.32	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	3.60	Call		4,426.00000	4,255,000	22.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		1.00000	0,000	22.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	35.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,625.00000	7,795,000	35.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,376.00000	4,205,000	22.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		1.00000	0,000	22.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,075.00000	8,245,000	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	31.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,075.00000	6,245,000	31.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,926.00000	3,755,000	23.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	23.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		697.00000	564,000	16.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		72.00000	109,000	16.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.99070	8.16370		18.25	1,158,651.50	145	7,007.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	30.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,687.00000	7,860,000	30.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		8.00000	5,000	30.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		5,694.00000	5,864,000	30.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		35.00000	28,000	29.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		3,721.00000	3,887,000	29.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		118.00000	96,000	24.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		1,804.00000	1,955,000	24.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,351.00000	1,191,000	17.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		37.00000	50,000	17.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,319.00000	2,147,000	20.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		5.00000	6,000	20.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,315.00000	3,142,000	25.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	25.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,314.00000	4,141,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		1.00000	1,000	30.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,637.00000	7,810,000	30.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		9.00000	6,000	30.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,645.00000	5,815,000	30.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		35.00000	29,000	29.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,671.00000	3,838,000	29.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		122.00000	99,000	24.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		1,758.00000	1,908,000	24.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		625.00000	519,000	17.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		261.00000	328,000	17.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,398.00000	1,236,000	17.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		34.00000	45,000	17.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,369.00000	2,197,000	20.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		5.00000	6,000	20.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,365.00000	3,192,000	25.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		1.00000	1,000	25.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,364.00000	4,191,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		597.00000	494,000	18.01	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		283.00000	353,000	18.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	30.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		7,737.00000	7,910,000	30.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		8.00000	5,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		5,744.00000	5,914,000	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		34.00000	27,000	29.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		3,770.00000	3,936,000	29.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		114.00000	93,000	24.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		1,850.00000	2,002,000	24.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		570.00000	470,000	18.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		306.00000	379,000	18.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,305.00000	1,146,000	16.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		41.00000	55,000	16.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		2,269.00000	2,098,000	19.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		5.00000	7,000	19.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		3,265.00000	3,092,000	25.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	25.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		4,264.00000	4,091,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	30.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		7,787.00000	7,960,000	30.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		8.00000	5,000	30.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		5,794.00000	5,964,000	30.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		33.00000	27,000	29.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		3,819.00000	3,986,000	29.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		110.00000	90,000	24.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		1,896.00000	2,049,000	24.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		544.00000	447,000	18.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		330.00000	406,000	18.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,260.00000	1,101,000	16.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		46.00000	60,000	16.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		2,220.00000	2,048,000	19.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		6.00000	7,000	19.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		3,215.00000	3,042,000	24.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		1.00000	1,000	24.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		4,214.00000	4,041,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	30.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		7,887.00000	8,060,000	30.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		7.00000	5,000	30.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		5,893.00000	6,064,000	30.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		31.00000	25,000	29.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		3,917.00000	4,084,000	29.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		104.00000	84,000	24.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		1,990.00000	2,143,000	24.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		494.00000	406,000	18.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		380.00000	465,000	18.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		1,169.00000	1,016,000	16.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		55.00000	75,000	16.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		2,121.00000	1,950,000	19.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		7.00000	9,000	19.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		3,115.00000	2,943,000	24.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		1.00000	2,000	24.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		4,114.00000	3,941,000	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	30.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		7,937.00000	8,110,000	30.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		7.00000	4,000	30.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		5,943.00000	6,113,000	30.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		31.00000	24,000	29.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		3,967.00000	4,133,000	29.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		101.00000	81,000	25.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,037.00000	2,190,000	25.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		471.00000	387,000	18.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		407.00000	496,000	18.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		1,125.00000	976,000	16.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		61.00000	85,000	16.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		2,071.00000	1,901,000	19.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		7.00000	10,000	19.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		3,065.00000	2,893,000	24.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		1.00000	2,000	24.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		4,064.00000	3,891,000	29.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	29.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	30.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		7,987.00000	8,160,000	30.49	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	13/09/2010	Foreign Exchange Future	14.15	Call		7.00000	4,000	30.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		5,993.00000	6,163,000	30.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		30.00000	23,000	29.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,016.00000	4,182,000	29.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		98.00000	78,000	25.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,084.00000	2,237,000	25.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		449.00000	370,000	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		435.00000	529,000	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		1,081.00000	937,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		67.00000	96,000	16.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		2,022.00000	1,852,000	18.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		8.00000	11,000	18.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		3,016.00000	2,843,000	23.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		2.00000	2,000	23.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		4,014.00000	3,841,000	29.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	29.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	30.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,137.00000	8,310,000	30.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		6.00000	4,000	30.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,142.00000	6,313,000	30.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		27.00000	20,000	29.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,163.00000	4,329,000	29.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		88.00000	71,000	25.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,224.00000	2,380,000	25.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		961.00000	825,000	17.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		97.00000	134,000	17.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,875.00000	1,707,000	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		11.00000	16,000	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,866.00000	2,694,000	22.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		2.00000	3,000	22.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,864.00000	3,691,000	28.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	28.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	30.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,087.00000	8,260,000	30.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		6.00000	4,000	30.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,092.00000	6,263,000	30.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		28.00000	21,000	29.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,114.00000	4,280,000	29.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		91.00000	73,000	25.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,177.00000	2,332,000	25.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		411.00000	338,000	19.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		497.00000	597,000	19.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		1,000.00000	861,000	17.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		86.00000	120,000	17.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,924.00000	1,755,000	18.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		10.00000	14,000	18.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,916.00000	2,743,000	23.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		2.00000	2,000	23.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,914.00000	3,741,000	28.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	28.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		1.00000	0,000	30.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,237.00000	8,409,000	30.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		5.00000	3,000	30.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,241.00000	6,412,000	30.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		25.00000	18,000	29.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,261.00000	4,427,000	29.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		82.00000	66,000	25.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,318.00000	2,475,000	25.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		360.00000	295,000	19.57	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		596.00000	704,000	19.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		886.00000	756,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		122.00000	165,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,778.00000	1,611,000	18.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		14.00000	20,000	18.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,766.00000	2,594,000	22.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		2.00000	3,000	22.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,764.00000	3,591,000	27.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	27.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		393.00000	323,000	19.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		529.00000	632,000	19.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		1.00000	1,000	30.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,537.00000	7,710,000	30.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		9.00000	6,000	30.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,545.00000	5,715,000	30.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		37.00000	30,000	28.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,573.00000	3,739,000	28.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		130.00000	106,000	23.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,666.00000	1,815,000	23.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		684.00000	572,000	17.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		220.00000	281,000	17.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,491.00000	1,328,000	17.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		27.00000	37,000	17.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,468.00000	2,296,000	20.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		4.00000	5,000	20.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,465.00000	3,292,000	26.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		1.00000	1,000	26.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,464.00000	4,291,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		1.00000	1,000	30.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,587.00000	7,760,000	30.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		9.00000	6,000	30.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,595.00000	5,765,000	30.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		36.00000	29,000	28.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,622.00000	3,788,000	28.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		126.00000	103,000	24.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		1,712.00000	1,862,000	24.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		654.00000	545,000	17.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		240.00000	304,000	17.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,444.00000	1,282,000	17.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		30.00000	41,000	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	13/09/2010	Foreign Exchange Future	5.75	Call		2,418.00000	2,246,000	20.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		4.00000	5,000	20.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,415.00000	3,242,000	25.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		1.00000	1,000	25.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,414.00000	4,241,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	30.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		7,837.00000	8,010,000	30.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		8.00000	5,000	30.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		5,844.00000	6,014,000	30.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		32.00000	26,000	29.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		3,868.00000	4,035,000	29.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		107.00000	88,000	24.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		1,943.00000	2,097,000	24.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		518.00000	425,000	18.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		354.00000	434,000	18.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		1,214.00000	1,057,000	16.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		50.00000	66,000	16.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		2,170.00000	1,999,000	19.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		6.00000	8,000	19.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		3,165.00000	2,992,000	24.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		1.00000	1,000	24.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		4,164.00000	3,991,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	30.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	30.49	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	13/09/2010	Foreign Exchange Future	16.20	Put		8,037.00000	8,210,000	30.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		6.00000	4,000	30.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,042.00000	6,213,000	30.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		29.00000	22,000	29.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,065.00000	4,231,000	29.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		94.00000	76,000	25.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,130.00000	2,285,000	25.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		429.00000	354,000	18.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		465.00000	563,000	18.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		1,040.00000	899,000	16.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		76.00000	108,000	16.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,973.00000	1,804,000	18.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		9.00000	13,000	18.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,966.00000	2,793,000	23.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		2.00000	2,000	23.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,964.00000	3,791,000	28.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	28.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	30.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,187.00000	8,360,000	30.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		6.00000	3,000	30.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,192.00000	6,362,000	30.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		26.00000	19,000	29.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,212.00000	4,378,000	29.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		85.00000	68,000	25.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,271.00000	2,427,000	25.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		376.00000	309,000	19.40	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		562.00000	668,000	19.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		923.00000	790,000	17.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		109.00000	149,000	17.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,827.00000	1,659,000	18.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		13.00000	18,000	18.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,816.00000	2,644,000	22.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		2.00000	3,000	22.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,814.00000	3,641,000	28.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	28.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		173.00000	141,000	22.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,309.00000	1,450,000	22.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		194.00000	158,000	22.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,180.00000	1,317,000	22.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		702.00000	818,000	20.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		316.00000	259,000	20.06	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		814.00000	936,000	20.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		278.00000	227,000	20.56	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		201.00000	164,000	21.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,137.00000	1,273,000	21.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		218.00000	177,000	21.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,054.00000	1,186,000	21.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			8.12560	8.30150		18.43	0.00	0	673.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		15.00000	12,000	32.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,664.00000	7,836,000	32.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		35.00000	29,000	31.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,684.00000	5,853,000	31.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		77.00000	65,000	28.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		3,726.00000	3,889,000	28.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		197.00000	168,000	23.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		1,846.00000	1,992,000	23.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		714.00000	612,000	18.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		363.00000	436,000	18.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,418.00000	1,264,000	16.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		67.00000	88,000	16.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,363.00000	2,189,000	18.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		12.00000	13,000	18.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,355.00000	3,180,000	23.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		4.00000	4,000	23.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,352.00000	4,176,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		464.00000	395,000	19.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		713.00000	819,000	19.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		15.00000	12,000	32.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		7,714.00000	7,886,000	32.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		34.00000	29,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		5,733.00000	5,903,000	31.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		75.00000	64,000	28.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		3,774.00000	3,938,000	28.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		192.00000	164,000	23.72	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		1,891.00000	2,038,000	23.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,375.00000	1,222,000	16.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		74.00000	96,000	16.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,313.00000	2,140,000	18.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		12.00000	14,000	18.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,305.00000	3,130,000	23.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		4.00000	4,000	23.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		4,302.00000	4,126,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		14.00000	11,000	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		7,763.00000	7,935,000	32.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		33.00000	28,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		5,782.00000	5,952,000	31.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		74.00000	63,000	28.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		3,823.00000	3,987,000	28.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		187.00000	160,000	23.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		1,936.00000	2,084,000	23.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		664.00000	566,000	18.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		413.00000	490,000	18.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,332.00000	1,180,000	16.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		81.00000	104,000	16.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		2,264.00000	2,091,000	18.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		13.00000	15,000	18.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		3,256.00000	3,081,000	23.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		5.00000	5,000	23.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		4,252.00000	4,076,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		14.00000	11,000	32.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		7,813.00000	7,985,000	32.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		33.00000	28,000	31.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		5,832.00000	6,002,000	31.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		73.00000	62,000	28.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		3,872.00000	4,036,000	28.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		183.00000	156,000	24.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		1,982.00000	2,130,000	24.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		640.00000	544,000	18.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		439.00000	518,000	18.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,290.00000	1,139,000	16.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		89.00000	113,000	16.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		2,214.00000	2,041,000	17.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		13.00000	15,000	17.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		3,206.00000	3,031,000	23.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		5.00000	5,000	23.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		4,202.00000	4,027,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	1,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		689.00000	588,000	18.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		388.00000	462,000	18.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		14.00000	11,000	32.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		7,863.00000	8,035,000	32.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		32.00000	27,000	31.49	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	14.15	Put		5,881.00000	6,051,000	31.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		71.00000	60,000	28.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		3,920.00000	4,084,000	28.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		178.00000	151,000	24.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,027.00000	2,175,000	24.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		617.00000	525,000	18.57	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		466.00000	549,000	18.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,248.00000	1,101,000	16.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		97.00000	125,000	16.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		2,165.00000	1,993,000	17.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		14.00000	17,000	17.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		3,156.00000	2,981,000	22.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		5.00000	5,000	22.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		4,152.00000	3,977,000	27.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	1,000	27.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		13.00000	11,000	32.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		7,912.00000	8,085,000	32.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		32.00000	26,000	31.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		5,931.00000	6,100,000	31.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		70.00000	59,000	28.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		3,969.00000	4,133,000	28.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		174.00000	147,000	24.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,073.00000	2,221,000	24.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		594.00000	506,000	18.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		493.00000	580,000	18.71	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	13/12/2010	Foreign Exchange Future	7.20	Call		1,207.00000	1,064,000	16.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		106.00000	138,000	16.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		2,116.00000	1,945,000	17.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		15.00000	19,000	17.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		3,107.00000	2,932,000	22.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		6.00000	6,000	22.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		4,102.00000	3,927,000	26.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	1,000	26.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		13.00000	10,000	32.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		7,962.00000	8,134,000	32.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		31.00000	26,000	31.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		5,980.00000	6,150,000	31.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		69.00000	58,000	28.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,018.00000	4,182,000	28.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		170.00000	143,000	24.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,119.00000	2,267,000	24.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		572.00000	488,000	18.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		521.00000	612,000	18.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		1,167.00000	1,028,000	17.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		116.00000	152,000	17.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		2,067.00000	1,898,000	17.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		16.00000	22,000	17.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		3,057.00000	2,882,000	22.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		6.00000	6,000	22.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		4,053.00000	3,877,000	26.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		2.00000	1,000	26.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		12.00000	9,000	32.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,161.00000	8,333,000	32.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		29.00000	23,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,178.00000	6,347,000	31.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		63.00000	53,000	28.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,212.00000	4,377,000	28.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		153.00000	129,000	24.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,302.00000	2,453,000	24.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		497.00000	423,000	19.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		646.00000	747,000	19.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		1,019.00000	891,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		168.00000	215,000	17.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,874.00000	1,710,000	17.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		23.00000	34,000	17.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,858.00000	2,683,000	21.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		7.00000	7,000	21.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,853.00000	3,678,000	25.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		2.00000	2,000	25.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		12.00000	9,000	32.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,111.00000	8,283,000	32.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		29.00000	24,000	31.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,128.00000	6,298,000	31.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		64.00000	54,000	28.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,163.00000	4,328,000	28.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		157.00000	132,000	24.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,256.00000	2,406,000	24.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		514.00000	439,000	19.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		613.00000	713,000	19.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		1,054.00000	924,000	17.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		153.00000	198,000	17.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,922.00000	1,756,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		21.00000	30,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,908.00000	2,733,000	21.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		7.00000	7,000	21.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,903.00000	3,727,000	26.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		2.00000	1,000	26.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		448.00000	381,000	19.82	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		747.00000	855,000	19.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		11.00000	9,000	32.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,210.00000	8,383,000	32.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		28.00000	23,000	31.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,227.00000	6,397,000	31.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		62.00000	52,000	29.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,261.00000	4,426,000	29.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		149.00000	125,000	24.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,348.00000	2,499,000	24.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		480.00000	409,000	19.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		679.00000	783,000	19.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		984.00000	859,000	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	13/12/2010	Foreign Exchange Future	7.50	Put		183.00000	233,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,827.00000	1,663,000	17.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		26.00000	37,000	17.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,809.00000	2,634,000	20.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		8.00000	8,000	20.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,803.00000	3,628,000	25.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		2.00000	2,000	25.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		551.00000	471,000	18.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		550.00000	645,000	18.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		15.00000	12,000	32.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,564.00000	7,736,000	32.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		36.00000	30,000	31.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,585.00000	5,754,000	31.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		80.00000	68,000	27.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,629.00000	3,792,000	27.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		208.00000	177,000	23.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		1,757.00000	1,901,000	23.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		768.00000	661,000	18.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		317.00000	385,000	18.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,507.00000	1,349,000	17.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		56.00000	73,000	17.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,462.00000	2,288,000	19.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		11.00000	12,000	19.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,454.00000	3,279,000	24.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		3.00000	3,000	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	3.85	Call		4,452.00000	4,276,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		15.00000	12,000	32.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,614.00000	7,786,000	32.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		35.00000	30,000	31.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,634.00000	5,804,000	31.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		78.00000	67,000	27.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,677.00000	3,841,000	27.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		203.00000	173,000	23.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		1,802.00000	1,947,000	23.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		741.00000	636,000	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		340.00000	410,000	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,462.00000	1,306,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		61.00000	80,000	16.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,412.00000	2,238,000	18.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		11.00000	12,000	18.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,405.00000	3,230,000	23.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		4.00000	4,000	23.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,402.00000	4,226,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		13.00000	10,000	32.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,012.00000	8,184,000	32.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		31.00000	25,000	31.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,030.00000	6,199,000	31.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		67.00000	56,000	28.71	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	13/12/2010	Foreign Exchange Future	12.30	Put		4,066.00000	4,230,000	28.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		166.00000	139,000	24.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,165.00000	2,313,000	24.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		1,127.00000	992,000	17.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		126.00000	166,000	17.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		2,017.00000	1,850,000	17.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		16.00000	24,000	17.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		3,007.00000	2,832,000	22.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		6.00000	6,000	22.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		4,003.00000	3,827,000	26.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		2.00000	1,000	26.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		12.00000	10,000	32.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,061.00000	8,234,000	32.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		30.00000	25,000	31.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,079.00000	6,249,000	31.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		66.00000	55,000	28.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,115.00000	4,279,000	28.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		161.00000	136,000	24.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,210.00000	2,360,000	24.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		533.00000	454,000	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		582.00000	678,000	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		1,090.00000	958,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		139.00000	182,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,969.00000	1,803,000	17.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		18.00000	27,000	17.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,958.00000	2,783,000	21.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		7.00000	7,000	21.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,953.00000	3,777,000	26.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		2.00000	1,000	26.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		22.00000	18,000	32.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		6,771.00000	6,942,000	32.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		49.00000	41,000	29.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		4,798.00000	4,965,000	29.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		113.00000	95,000	26.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		2,862.00000	3,019,000	26.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		333.00000	283,000	21.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,082.00000	1,207,000	21.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		5,252.00000	5,076,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		1.00000	0,000	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,122.00000	1,248,000	21.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		323.00000	274,000	21.21	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		253.00000	215,000	22.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,452.00000	1,589,000	22.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		303.00000	257,000	21.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,202.00000	1,331,000	21.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		246.00000	209,000	22.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,495.00000	1,633,000	22.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future			11.71490	12.06520		13.13	1,066,055.90	91	13,112.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	45.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,935.00000	10,285,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,935.00000	8,285,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	41.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,935.00000	6,285,000	41.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	37.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,935.00000	4,285,000	37.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		1.00000	0,000	27.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,936.00000	2,285,000	27.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		9.00000	2,000	21.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		944.00000	1,287,000	21.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		185.00000	51,000	14.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		120.00000	336,000	14.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,067.00000	723,000	17.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		2.00000	8,000	17.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,065.00000	1,715,000	22.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		0.00000	0,000	22.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		10,085.00000	10,435,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		8,085.00000	8,435,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	41.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		6,085.00000	6,435,000	41.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	37.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,085.00000	4,435,000	37.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		1.00000	0,000	28.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,086.00000	2,435,000	28.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		6.00000	1,000	22.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,091.00000	1,436,000	22.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		116.00000	30,000	15.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		201.00000	465,000	15.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		919.00000	580,000	16.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		4.00000	15,000	16.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,915.00000	1,565,000	21.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		0.00000	0,000	21.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		10,035.00000	10,385,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		8,035.00000	8,385,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	41.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,035.00000	6,385,000	41.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	37.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,035.00000	4,385,000	37.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		1.00000	0,000	27.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,036.00000	2,385,000	27.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		7.00000	2,000	21.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,042.00000	1,387,000	21.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		135.00000	36,000	15.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		170.00000	421,000	15.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		968.00000	627,000	16.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3.00000	12,000	16.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,965.00000	1,615,000	22.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		0.00000	0,000	22.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,915.00000	2,565,000	22.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	22.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,435.00000	9,785,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	45.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,435.00000	7,785,000	45.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		9,285.00000	9,635,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	44.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		7,285.00000	7,635,000	44.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,285.00000	5,635,000	40.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	34.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,285.00000	3,635,000	34.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		4.00000	1,000	23.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,289.00000	1,636,000	23.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		63.00000	15,000	17.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		348.00000	650,000	17.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		724.00000	398,000	15.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		9.00000	33,000	15.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,715.00000	1,365,000	20.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		0.00000	0,000	20.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		2,715.00000	2,365,000	23.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		0.00000	0,000	23.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		9,135.00000	9,485,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	44.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,135.00000	7,485,000	44.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,135.00000	5,485,000	39.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	33.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,135.00000	3,485,000	33.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		5.00000	1,000	22.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,140.00000	1,486,000	22.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		100.00000	25,000	16.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		235.00000	510,000	16.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		870.00000	533,000	16.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		5.00000	18,000	16.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,865.00000	1,515,000	21.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		0.00000	0,000	21.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,865.00000	2,515,000	22.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	22.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		9,185.00000	9,535,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	44.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,185.00000	7,535,000	44.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	39.85	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	17.25	Put		5,185.00000	5,535,000	39.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	34.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		3,185.00000	3,535,000	34.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		5.00000	1,000	22.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,190.00000	1,536,000	22.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		86.00000	22,000	16.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		271.00000	557,000	16.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		821.00000	487,000	15.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		6.00000	22,000	15.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,815.00000	1,465,000	21.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		0.00000	0,000	21.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,815.00000	2,465,000	22.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	22.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		9,335.00000	9,685,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	44.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,335.00000	7,685,000	44.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	40.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,335.00000	5,685,000	40.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	35.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,335.00000	3,685,000	35.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		3.00000	1,000	23.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,338.00000	1,686,000	23.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		54.00000	13,000	17.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		389.00000	698,000	17.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		676.00000	356,000	14.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		11.00000	41,000	14.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,665.00000	1,315,000	20.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		0.00000	0,000	20.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,665.00000	2,315,000	23.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		0.00000	0,000	23.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,585.00000	9,935,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	45.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,585.00000	7,935,000	45.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,735.00000	10,085,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,735.00000	8,085,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,985.00000	10,335,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,985.00000	8,335,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	41.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,985.00000	6,335,000	41.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	37.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,985.00000	4,335,000	37.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		8.00000	2,000	21.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		993.00000	1,337,000	21.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		156.00000	43,000	15.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		141.00000	378,000	15.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,017.00000	675,000	16.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		2.00000	10,000	16.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,015.00000	1,665,000	22.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		0.00000	0,000	22.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,885.00000	10,235,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,885.00000	8,235,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,835.00000	10,185,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,835.00000	8,185,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,785.00000	10,135,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,785.00000	8,135,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,685.00000	10,035,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,685.00000	8,035,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,535.00000	9,885,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	45.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,535.00000	7,885,000	45.25	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	21.55	Call		0.00000	0,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,485.00000	9,835,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	45.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,485.00000	7,835,000	45.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,385.00000	9,735,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	44.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,385.00000	7,735,000	44.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	40.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,385.00000	5,735,000	40.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	35.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,385.00000	3,735,000	35.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		3.00000	1,000	23.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,388.00000	1,736,000	23.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		46.00000	11,000	17.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		431.00000	746,000	17.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		629.00000	315,000	14.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		14.00000	50,000	14.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,615.00000	1,266,000	20.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		0.00000	1,000	20.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,615.00000	2,265,000	23.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		0.00000	0,000	23.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		9,235.00000	9,585,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	44.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		7,235.00000	7,585,000	44.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	39.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		5,235.00000	5,585,000	39.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	37.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		4,235.00000	4,585,000	37.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	34.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,235.00000	3,585,000	34.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		1.00000	0,000	28.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		2,236.00000	2,585,000	28.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		4.00000	1,000	23.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,239.00000	1,586,000	23.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		74.00000	18,000	16.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		309.00000	603,000	16.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		772.00000	442,000	15.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		7.00000	27,000	15.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,765.00000	1,415,000	21.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		0.00000	0,000	21.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,765.00000	2,415,000	23.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	23.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		1.00000	0,000	27.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,986.00000	2,335,000	27.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	41.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,835.00000	6,185,000	41.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	39.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,835.00000	5,185,000	39.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	37.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,835.00000	4,185,000	37.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	32.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,835.00000	3,185,000	32.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		1.00000	0,000	26.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,836.00000	2,185,000	26.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		12.00000	3,000	20.54	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		847.00000	1,188,000	20.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		250.00000	72,000	14.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		85.00000	257,000	14.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,166.00000	820,000	17.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		1.00000	5,000	17.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,165.00000	1,815,000	23.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		0.00000	0,000	23.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	40.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,585.00000	5,935,000	40.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	38.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,585.00000	4,935,000	38.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	36.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,585.00000	3,935,000	36.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,585.00000	2,935,000	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		2.00000	0,000	25.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,587.00000	1,935,000	25.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		25.00000	6,000	19.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		610.00000	941,000	19.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		448.00000	170,000	13.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		33.00000	105,000	13.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,416.00000	1,067,000	19.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		1.00000	2,000	19.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,415.00000	2,065,000	24.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		0.00000	0,000	24.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	40.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,685.00000	6,035,000	40.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	38.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,685.00000	5,035,000	38.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	36.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,685.00000	4,035,000	36.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	31.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,685.00000	3,035,000	31.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		1.00000	0,000	25.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,686.00000	2,035,000	25.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		19.00000	4,000	19.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		704.00000	1,039,000	19.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		364.00000	119,000	13.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		49.00000	154,000	13.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,316.00000	968,000	18.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		1.00000	3,000	18.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,315.00000	1,965,000	23.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		0.00000	0,000	23.97	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	17.55	Call		0.00000	0,000	40.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,485.00000	5,835,000	40.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	38.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,485.00000	4,835,000	38.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	35.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,485.00000	3,835,000	35.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	30.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,485.00000	2,835,000	30.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		2.00000	1,000	24.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,487.00000	1,836,000	24.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		34.00000	8,000	18.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		519.00000	843,000	18.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		537.00000	238,000	14.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		22.00000	73,000	14.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,515.00000	1,166,000	19.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		0.00000	1,000	19.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,515.00000	2,165,000	23.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		0.00000	0,000	23.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	41.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,785.00000	6,135,000	41.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	39.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,785.00000	5,135,000	39.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	37.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,785.00000	4,135,000	37.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	31.95	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	14.85	Put		2,785.00000	3,135,000	31.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		1.00000	0,000	26.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,786.00000	2,135,000	26.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		14.00000	3,000	20.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		799.00000	1,138,000	20.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		286.00000	85,000	14.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		71.00000	220,000	14.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,216.00000	869,000	18.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		1.00000	4,000	18.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,215.00000	1,865,000	23.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		0.00000	0,000	23.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	41.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,885.00000	6,235,000	41.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	39.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,885.00000	5,235,000	39.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	37.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,885.00000	4,235,000	37.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	32.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,885.00000	3,235,000	32.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		1.00000	0,000	26.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,886.00000	2,235,000	26.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		10.00000	3,000	20.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		895.00000	1,238,000	20.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		216.00000	60,000	14.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		101.00000	295,000	14.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,117.00000	771,000	17.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		2.00000	6,000	17.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,115.00000	1,765,000	22.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		0.00000	0,000	22.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	40.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,735.00000	6,085,000	40.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	38.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,735.00000	5,085,000	38.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	36.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,735.00000	4,085,000	36.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	31.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,735.00000	3,085,000	31.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		1.00000	0,000	26.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,736.00000	2,085,000	26.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		16.00000	4,000	19.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		751.00000	1,089,000	19.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		324.00000	101,000	13.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		59.00000	186,000	13.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,266.00000	918,000	18.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		1.00000	3,000	18.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,265.00000	1,915,000	23.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		0.00000	0,000	23.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	40.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,635.00000	5,985,000	40.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	38.75	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	16.70	Put		4,635.00000	4,985,000	38.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	36.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,635.00000	3,985,000	36.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	31.10	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,635.00000	2,985,000	31.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		2.00000	0,000	25.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,637.00000	1,985,000	25.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		22.00000	5,000	19.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		657.00000	990,000	19.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		405.00000	140,000	13.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		40.00000	125,000	13.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,366.00000	1,017,000	18.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		1.00000	2,000	18.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,365.00000	2,015,000	24.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		0.00000	0,000	24.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	40.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,535.00000	5,885,000	40.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	38.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,535.00000	4,885,000	38.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	36.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,535.00000	3,885,000	36.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	30.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,535.00000	2,885,000	30.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		2.00000	1,000	24.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,537.00000	1,886,000	24.86	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	12.60	Call		29.00000	7,000	18.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		564.00000	892,000	18.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		492.00000	203,000	13.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		27.00000	88,000	13.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,466.00000	1,116,000	19.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		1.00000	1,000	19.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,465.00000	2,115,000	23.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		0.00000	0,000	23.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	40.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,435.00000	5,785,000	40.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	38.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,435.00000	4,785,000	38.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	35.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,435.00000	3,785,000	35.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	29.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,435.00000	2,785,000	29.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		40.00000	9,000	18.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		475.00000	794,000	18.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		583.00000	275,000	14.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		18.00000	60,000	14.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,565.00000	1,216,000	20.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		0.00000	1,000	20.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,565.00000	2,215,000	23.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		0.00000	0,000	23.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		2.00000	1,000	24.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,437.00000	1,786,000	24.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,535.00000	8,885,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	42.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,535.00000	6,885,000	42.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,465.00000	3,115,000	21.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	21.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,435.00000	8,785,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,435.00000	6,785,000	42.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,565.00000	3,215,000	20.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	20.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,485.00000	8,835,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	42.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,485.00000	6,835,000	42.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,515.00000	3,165,000	21.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	21.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,735.00000	9,085,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	43.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,735.00000	7,085,000	43.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,265.00000	2,915,000	21.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	21.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,835.00000	9,185,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	43.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,835.00000	7,185,000	43.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,165.00000	2,815,000	21.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	21.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,785.00000	9,135,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,785.00000	7,135,000	43.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,215.00000	2,865,000	21.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	21.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,885.00000	9,235,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	43.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,885.00000	7,235,000	43.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,115.00000	2,765,000	21.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	21.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		9,035.00000	9,385,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	44.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,035.00000	7,385,000	44.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	39.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		5,035.00000	5,385,000	39.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	33.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		3,035.00000	3,385,000	33.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2,965.00000	2,615,000	22.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	22.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		9,085.00000	9,435,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	44.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,085.00000	7,435,000	44.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	39.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,085.00000	5,435,000	39.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	33.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,085.00000	3,435,000	33.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		8,985.00000	9,335,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	43.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,985.00000	7,335,000	43.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	39.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,985.00000	5,335,000	39.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	33.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,985.00000	3,335,000	33.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,015.00000	2,665,000	22.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	22.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		8,285.00000	8,635,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	42.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		6,285.00000	6,635,000	42.30	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	16.35	Call		0.00000	0,000	38.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		4,285.00000	4,635,000	38.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	29.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,285.00000	2,635,000	29.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		3,715.00000	3,365,000	20.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	20.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,115.00000	3,765,000	20.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	20.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,065.00000	2,715,000	22.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	22.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,065.00000	3,715,000	20.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	20.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,215.00000	3,865,000	20.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	20.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,015.00000	3,665,000	20.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	20.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,585.00000	8,935,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	43.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,585.00000	6,935,000	43.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,415.00000	3,065,000	21.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	21.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,915.00000	3,565,000	20.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	20.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	45.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		8,135.00000	8,485,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	41.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		6,135.00000	6,485,000	41.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	37.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,135.00000	4,485,000	37.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		1.00000	0,000	28.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,136.00000	2,485,000	28.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,865.00000	3,515,000	20.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	20.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,385.00000	8,735,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	42.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		6,385.00000	6,735,000	42.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	38.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,385.00000	4,735,000	38.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	29.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,385.00000	2,735,000	29.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,615.00000	3,265,000	20.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	20.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,635.00000	8,985,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	43.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,635.00000	6,985,000	43.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,365.00000	3,015,000	21.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	21.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		8,335.00000	8,685,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	42.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,335.00000	6,685,000	42.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	38.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,335.00000	4,685,000	38.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	29.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,335.00000	2,685,000	29.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,665.00000	3,315,000	20.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	20.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,685.00000	9,035,000	45.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	43.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,685.00000	7,035,000	43.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,315.00000	2,965,000	21.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	21.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.91280	12.26840		15.67	3,180,717.60	267	13,904.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,782.00000	10,137,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		1.00000	0,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,783.00000	8,137,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,082.00000	10,437,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		1.00000	0,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,083.00000	8,437,000	29.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,582.00000	9,937,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		1.00000	1,000	29.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,583.00000	7,938,000	29.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		3.00000	2,000	26.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,585.00000	5,939,000	26.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		20.00000	12,000	25.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,602.00000	3,949,000	25.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,432.00000	9,787,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		1.00000	1,000	29.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,433.00000	7,788,000	29.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		4.00000	2,000	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,436.00000	5,789,000	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		23.00000	14,000	24.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,455.00000	3,801,000	24.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		9,332.00000	9,687,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		1.00000	1,000	29.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,333.00000	7,688,000	29.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		135.00000	91,000	21.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,467.00000	1,778,000	21.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		316.00000	210,000	17.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		648.00000	897,000	17.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,690.00000	1,351,000	15.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		22.00000	38,000	15.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,673.00000	2,320,000	19.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		5.00000	7,000	19.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,132.00000	9,487,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		1.00000	1,000	29.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,133.00000	7,488,000	29.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,182.00000	9,537,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		1.00000	1,000	29.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,183.00000	7,538,000	29.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		362.00000	241,000	17.45	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		544.00000	778,000	17.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		927.00000	662,000	15.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		109.00000	199,000	15.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,835.00000	1,492,000	16.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		17.00000	29,000	16.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,822.00000	2,469,000	19.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		4.00000	6,000	19.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,632.00000	9,987,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		3.00000	2,000	26.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,635.00000	5,989,000	26.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		20.00000	12,000	25.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,652.00000	3,999,000	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	22.10	Call		0.00000	0,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,832.00000	10,187,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		1.00000	0,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,833.00000	8,187,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		3.00000	1,000	27.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,835.00000	6,188,000	27.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		9,982.00000	10,337,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		1.00000	0,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,983.00000	8,337,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		436.00000	292,000	16.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		418.00000	629,000	16.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,087.00000	800,000	15.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		69.00000	137,000	15.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,029.00000	1,684,000	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		11.00000	21,000	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,032.00000	10,387,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		1.00000	0,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,033.00000	8,387,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,046.00000	764,000	15.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		78.00000	151,000	15.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,981.00000	1,636,000	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		13.00000	23,000	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	29.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,932.00000	10,287,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		1.00000	0,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,933.00000	8,287,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		88.00000	55,000	22.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,020.00000	2,342,000	22.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		186.00000	124,000	19.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,118.00000	1,411,000	19.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		460.00000	307,000	16.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		392.00000	594,000	16.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,131.00000	837,000	15.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		63.00000	124,000	15.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,079.00000	1,732,000	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		11.00000	19,000	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,882.00000	10,237,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		2.00000	1,000	27.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,884.00000	6,238,000	27.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		16.00000	9,000	25.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,898.00000	4,246,000	25.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,732.00000	10,087,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		1.00000	1,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,733.00000	8,088,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,682.00000	10,037,000	29.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		1.00000	1,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,683.00000	8,038,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		3.00000	2,000	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,685.00000	6,039,000	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		19.00000	11,000	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,701.00000	4,048,000	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,532.00000	9,887,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		1.00000	1,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,533.00000	7,888,000	29.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		3.00000	2,000	26.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,535.00000	5,889,000	26.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		21.00000	13,000	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,553.00000	3,900,000	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		682.00000	460,000	15.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		214.00000	347,000	15.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,499.00000	1,166,000	15.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		31.00000	53,000	15.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,475.00000	2,123,000	18.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		7.00000	10,000	18.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,482.00000	9,837,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		1.00000	1,000	29.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,483.00000	7,838,000	29.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	29.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		9,382.00000	9,737,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		1.00000	1,000	29.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,383.00000	7,738,000	29.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		130.00000	87,000	21.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,512.00000	1,824,000	21.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		781.00000	540,000	15.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		163.00000	277,000	15.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1,642.00000	1,304,000	15.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		24.00000	41,000	15.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		9,282.00000	9,637,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		1.00000	1,000	29.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		7,283.00000	7,638,000	29.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		3.00000	2,000	27.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,785.00000	6,139,000	27.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		7.00000	4,000	26.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,789.00000	5,141,000	26.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		17.00000	10,000	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,799.00000	4,147,000	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		41.00000	25,000	23.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,823.00000	3,162,000	23.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		140.00000	94,000	20.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,422.00000	1,731,000	20.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		331.00000	220,000	17.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		613.00000	857,000	17.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		852.00000	599,000	15.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		134.00000	236,000	15.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,738.00000	1,398,000	15.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		20.00000	35,000	15.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,723.00000	2,370,000	19.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		5.00000	7,000	19.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		85.00000	52,000	22.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,067.00000	2,389,000	22.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		2.00000	1,000	27.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,334.00000	6,688,000	27.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		10.00000	6,000	25.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,342.00000	4,693,000	25.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		25.00000	15,000	24.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,357.00000	3,702,000	24.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		509.00000	338,000	16.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		341.00000	525,000	16.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,221.00000	913,000	15.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		53.00000	100,000	15.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		2.00000	1,000	27.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		6,234.00000	6,588,000	27.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		221.00000	147,000	19.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		953.00000	1,234,000	19.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		563.00000	373,000	16.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		295.00000	460,000	16.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,313.00000	993,000	14.91	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	11.00	Put		45.00000	80,000	14.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,276.00000	1,926,000	17.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		8.00000	13,000	17.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		2.00000	1,000	27.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,934.00000	6,288,000	27.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		6.00000	3,000	26.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,938.00000	5,290,000	26.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		15.00000	9,000	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,947.00000	4,296,000	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		36.00000	21,000	24.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,968.00000	3,308,000	24.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		125.00000	84,000	21.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,557.00000	1,871,000	21.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		288.00000	191,000	18.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		720.00000	978,000	18.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		747.00000	513,000	15.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		179.00000	300,000	15.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,594.00000	1,258,000	15.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		26.00000	45,000	15.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,574.00000	2,221,000	18.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		6.00000	8,000	18.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		650.00000	435,000	15.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		232.00000	372,000	15.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,452.00000	1,121,000	14.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		34.00000	58,000	14.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,425.00000	2,073,000	18.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		7.00000	10,000	18.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		4.00000	2,000	26.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,386.00000	5,739,000	26.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		10.00000	6,000	25.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,392.00000	4,743,000	25.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		194.00000	129,000	19.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,076.00000	1,366,000	19.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		484.00000	322,000	16.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		366.00000	559,000	16.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,128.00000	1,780,000	17.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		10.00000	17,000	17.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		2.00000	1,000	27.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		6,284.00000	6,638,000	27.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		11.00000	6,000	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,293.00000	4,643,000	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		26.00000	16,000	24.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,308.00000	3,653,000	24.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		97.00000	63,000	22.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,879.00000	2,200,000	22.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		212.00000	141,000	19.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		994.00000	1,278,000	19.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		535.00000	355,000	16.16	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		317.00000	492,000	16.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,267.00000	952,000	14.95	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	11.05	Put		49.00000	89,000	14.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,227.00000	1,878,000	17.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		9.00000	15,000	17.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		2.00000	1,000	27.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		6,184.00000	6,538,000	27.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		5.00000	3,000	26.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,187.00000	5,540,000	26.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		12.00000	7,000	25.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,194.00000	4,544,000	25.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		29.00000	17,000	24.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,211.00000	3,554,000	24.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		231.00000	153,000	19.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		913.00000	1,190,000	19.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		591.00000	392,000	15.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		273.00000	429,000	15.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,359.00000	1,034,000	14.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		41.00000	71,000	14.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,326.00000	1,975,000	17.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		8.00000	12,000	17.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		241.00000	160,000	18.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		873.00000	1,147,000	18.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		620.00000	411,000	15.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		252.00000	398,000	15.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,375.00000	2,024,000	17.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		7.00000	11,000	17.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		2.00000	1,000	27.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,984.00000	6,338,000	27.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		6.00000	3,000	26.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,988.00000	5,340,000	26.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		15.00000	8,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,997.00000	4,345,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		34.00000	21,000	24.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,016.00000	3,358,000	24.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		276.00000	183,000	18.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		758.00000	1,020,000	18.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		714.00000	486,000	15.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		196.00000	323,000	15.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,547.00000	1,212,000	15.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		29.00000	49,000	15.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,524.00000	2,172,000	18.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		6.00000	9,000	18.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		120.00000	81,000	21.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,602.00000	1,918,000	21.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		3.00000	2,000	27.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,735.00000	6,089,000	27.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		7.00000	4,000	26.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,739.00000	5,091,000	26.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		18.00000	11,000	25.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,750.00000	4,098,000	25.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		43.00000	26,000	23.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,775.00000	3,113,000	23.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		152.00000	102,000	20.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,334.00000	1,639,000	20.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		4.00000	2,000	26.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,486.00000	5,839,000	26.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		9.00000	5,000	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,491.00000	4,842,000	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		22.00000	13,000	24.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,504.00000	3,850,000	24.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		53.00000	32,000	23.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,535.00000	2,869,000	23.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		179.00000	119,000	20.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,161.00000	1,456,000	20.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		4.00000	2,000	26.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,286.00000	5,639,000	26.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,005.00000	729,000	15.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		87.00000	166,000	15.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,932.00000	1,588,000	16.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		14.00000	25,000	16.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,922.00000	2,568,000	20.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		4.00000	5,000	20.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		5.00000	3,000	26.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,137.00000	5,490,000	26.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		13.00000	7,000	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,145.00000	4,494,000	25.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		74.00000	45,000	22.87	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,206.00000	2,532,000	22.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		966.00000	695,000	15.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		98.00000	182,000	15.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,883.00000	1,540,000	16.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		15.00000	27,000	16.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		11.00000	6,000	25.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,243.00000	4,593,000	25.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		27.00000	16,000	24.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,259.00000	3,603,000	24.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		67.00000	41,000	23.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,299.00000	2,628,000	23.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		146.00000	98,000	20.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,378.00000	1,685,000	20.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		346.00000	230,000	17.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		578.00000	817,000	17.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		889.00000	630,000	15.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		121.00000	217,000	15.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,786.00000	1,445,000	16.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		18.00000	32,000	16.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,773.00000	2,419,000	19.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		5.00000	6,000	19.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		1.00000	1,000	29.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,633.00000	7,988,000	29.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		2.00000	1,000	27.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,134.00000	6,488,000	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		8.00000	4,000	25.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,640.00000	4,991,000	25.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		30.00000	18,000	24.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,162.00000	3,505,000	24.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		108.00000	73,000	22.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,740.00000	2,060,000	22.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		380.00000	253,000	17.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		512.00000	740,000	17.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,406.00000	1,076,000	14.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		38.00000	63,000	14.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,872.00000	2,518,000	19.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		4.00000	5,000	19.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,369.00000	4,014,000	26.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	1,000	26.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		100.00000	66,000	22.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,832.00000	2,153,000	22.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		1.00000	0,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,883.00000	8,237,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		2.00000	1,000	28.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,384.00000	6,738,000	28.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		6.00000	3,000	26.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,888.00000	5,240,000	26.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		24.00000	14,000	24.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,406.00000	3,751,000	24.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		91.00000	57,000	22.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,973.00000	2,294,000	22.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		302.00000	200,000	18.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		684.00000	937,000	18.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,176.00000	874,000	15.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		58.00000	111,000	15.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,623.00000	2,271,000	18.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		5.00000	8,000	18.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,119.00000	3,764,000	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	1,000	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		1.00000	0,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		8,333.00000	8,687,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		1.00000	1,000	28.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,833.00000	7,188,000	28.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		4.00000	2,000	26.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,336.00000	5,689,000	26.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		17.00000	10,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,849.00000	4,197,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		61.00000	37,000	23.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,393.00000	2,724,000	23.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		203.00000	135,000	19.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,035.00000	1,322,000	19.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		816.00000	569,000	15.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		148.00000	256,000	15.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,177.00000	1,829,000	17.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		9.00000	16,000	17.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,670.00000	3,315,000	23.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2.00000	2,000	23.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		2.00000	1,000	27.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,034.00000	6,388,000	27.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		5.00000	3,000	26.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,037.00000	5,390,000	26.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		14.00000	8,000	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,046.00000	4,395,000	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		33.00000	20,000	24.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,065.00000	3,407,000	24.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		81.00000	50,000	22.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,113.00000	2,437,000	22.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		116.00000	78,000	21.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,648.00000	1,965,000	21.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		171.00000	114,000	20.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,203.00000	1,501,000	20.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		264.00000	175,000	18.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		796.00000	1,062,000	18.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		416.00000	278,000	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		448.00000	665,000	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		94.00000	60,000	22.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,926.00000	2,247,000	22.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		2.00000	1,000	27.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,084.00000	6,438,000	27.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		5.00000	3,000	26.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,087.00000	5,440,000	26.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		13.00000	7,000	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,095.00000	4,444,000	25.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		31.00000	19,000	24.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,113.00000	3,456,000	24.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		112.00000	76,000	21.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,694.00000	2,013,000	21.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		165.00000	110,000	20.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,247.00000	1,547,000	20.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		252.00000	167,000	18.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		834.00000	1,104,000	18.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		398.00000	265,000	17.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		480.00000	702,000	17.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		104.00000	70,000	22.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,786.00000	2,107,000	22.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		4.00000	2,000	26.52	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,236.00000	5,589,000	26.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		158.00000	106,000	20.51	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,290.00000	1,593,000	20.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		77.00000	47,000	22.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,159.00000	2,484,000	22.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,532.00000	8,887,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		2.00000	1,000	28.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,534.00000	6,888,000	28.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		9.00000	5,000	25.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,541.00000	4,892,000	25.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		51.00000	31,000	23.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,583.00000	2,918,000	23.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,470.00000	3,115,000	22.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		2.00000	2,000	22.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,432.00000	8,787,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		2.00000	1,000	28.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,434.00000	6,788,000	28.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		9.00000	5,000	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,441.00000	4,792,000	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		56.00000	34,000	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,488.00000	2,821,000	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,570.00000	3,215,000	22.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		2.00000	2,000	22.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,482.00000	8,837,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		2.00000	1,000	28.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,484.00000	6,838,000	28.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,520.00000	3,165,000	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		2.00000	2,000	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,732.00000	9,087,000	29.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		1.00000	1,000	28.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,733.00000	7,088,000	28.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,271.00000	2,916,000	21.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		3.00000	3,000	21.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,832.00000	9,187,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		6.00000	4,000	26.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,838.00000	5,191,000	26.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		39.00000	23,000	23.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,871.00000	3,210,000	23.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,171.00000	2,817,000	21.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		3.00000	4,000	21.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,782.00000	9,137,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		1.00000	1,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,783.00000	7,138,000	28.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,221.00000	2,866,000	21.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		3.00000	3,000	21.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,882.00000	9,237,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		1.00000	1,000	28.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,883.00000	7,238,000	28.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		37.00000	22,000	23.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,919.00000	3,259,000	23.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,121.00000	2,767,000	20.88	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	9.15	Put		3.00000	4,000	20.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,032.00000	9,387,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		1.00000	1,000	29.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,033.00000	7,388,000	29.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,972.00000	2,618,000	20.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		4.00000	5,000	20.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,082.00000	9,437,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		1.00000	1,000	29.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,083.00000	7,438,000	29.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		8,982.00000	9,337,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		1.00000	1,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,983.00000	7,338,000	28.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,021.00000	2,667,000	20.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		3.00000	4,000	20.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		1.00000	0,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		8,283.00000	8,637,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		64.00000	39,000	23.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,346.00000	2,676,000	23.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,720.00000	3,365,000	23.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		2.00000	2,000	23.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,071.00000	2,717,000	20.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		3.00000	4,000	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	14/06/2010	Foreign Exchange Future	8.20	Call		4,069.00000	3,714,000	24.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		1.00000	1,000	24.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,219.00000	3,864,000	25.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		1.00000	1,000	25.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,019.00000	3,664,000	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		1.00000	1,000	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,582.00000	8,937,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		2.00000	1,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,584.00000	6,938,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		8.00000	5,000	25.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,590.00000	4,942,000	25.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		49.00000	30,000	23.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,631.00000	2,967,000	23.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,420.00000	3,066,000	22.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		2.00000	3,000	22.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,382.00000	8,737,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		59.00000	36,000	23.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,441.00000	2,773,000	23.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,620.00000	3,265,000	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		2.00000	2,000	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,919.00000	3,564,000	24.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	1,000	24.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		1.00000	0,000	29.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		8,133.00000	8,487,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,869.00000	3,514,000	24.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1.00000	1,000	24.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,632.00000	8,987,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		1.00000	1,000	28.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,633.00000	6,988,000	28.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		47.00000	28,000	23.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,679.00000	3,015,000	23.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,370.00000	3,016,000	21.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		2.00000	3,000	21.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		9,232.00000	9,587,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		1.00000	1,000	29.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,233.00000	7,588,000	29.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,682.00000	9,037,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		1.00000	1,000	28.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,683.00000	7,038,000	28.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		7.00000	4,000	26.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,689.00000	5,041,000	26.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		45.00000	27,000	23.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,727.00000	3,064,000	23.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,320.00000	2,966,000	21.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		2.00000	3,000	21.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,932.00000	9,287,000	29.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		1.00000	1,000	28.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,933.00000	7,288,000	28.88	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			12.11130	12.47320		16.54	811,457.10	67	1,324.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		549.00000	429,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		806.00000	1,048,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		528.00000	412,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		835.00000	1,081,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		570.00000	411,000	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		777.00000	980,000	18.00	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future			0.08670	0.08860		23.95	0.00	0	1,364.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		866.00000	681,000	23.95	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		6.00000	11,000	23.95	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		116.00000	60,000	23.56	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		256.00000	390,000	23.56	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,860.00000	1,670,000	34.17	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		0.00000	0,000	34.17	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08830	0.09020		24.15	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		1,084.00000	921,000	20.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		64.00000	91,000	20.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		481.00000	384,000	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		461.00000	554,000	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		2,031.00000	1,839,000	22.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		11.00000	9,000	22.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			10.49130	10.65280		12.20	4,301,433.00	410	21,043.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	43.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,997.00000	9,159,000	43.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	41.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,997.00000	7,159,000	41.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	35.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,997.00000	5,159,000	35.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	29.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,997.00000	3,159,000	29.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		3.00000	1,000	20.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		1,000.00000	1,160,000	20.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		119.00000	57,000	13.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		116.00000	216,000	13.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,004.00000	843,000	17.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		1.00000	2,000	17.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,003.00000	1,841,000	16.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	16.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,003.00000	2,841,000	15.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		0.00000	0,000	15.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	43.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		9,247.00000	9,409,000	43.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	41.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		7,247.00000	7,409,000	41.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	43.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,347.00000	9,509,000	43.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	41.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		7,347.00000	7,509,000	41.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	43.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		9,097.00000	9,259,000	43.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	41.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		7,097.00000	7,259,000	41.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	26.21	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,947.00000	2,109,000	26.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	43.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,897.00000	9,059,000	43.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	40.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,897.00000	7,059,000	40.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	35.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,897.00000	5,059,000	35.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	29.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,897.00000	3,059,000	29.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		4.00000	2,000	19.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		901.00000	1,061,000	19.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		181.00000	87,000	12.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		78.00000	146,000	12.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,103.00000	942,000	18.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		0.00000	1,000	18.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,103.00000	1,941,000	16.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	16.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,103.00000	2,941,000	15.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	15.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	43.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,747.00000	8,909,000	43.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	40.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,747.00000	6,909,000	40.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	35.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,747.00000	4,909,000	35.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	28.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,747.00000	2,909,000	28.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		7.00000	3,000	18.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		754.00000	912,000	18.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		293.00000	167,000	12.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		40.00000	76,000	12.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,253.00000	1,092,000	18.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		0.00000	1,000	18.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,253.00000	2,091,000	16.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	16.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,253.00000	3,091,000	15.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	15.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	43.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,797.00000	8,959,000	43.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	40.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,797.00000	6,959,000	40.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	35.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,797.00000	4,959,000	35.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	29.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,797.00000	2,959,000	29.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		6.00000	2,000	18.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		803.00000	961,000	18.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		253.00000	135,000	12.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		50.00000	94,000	12.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,203.00000	1,042,000	18.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		0.00000	1,000	18.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,203.00000	2,041,000	16.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	16.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,203.00000	3,041,000	15.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	15.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	43.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		9,147.00000	9,309,000	43.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	41.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		7,147.00000	7,309,000	41.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	43.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,397.00000	9,559,000	43.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	42.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,397.00000	7,559,000	42.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	43.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,447.00000	9,609,000	43.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	42.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		7,447.00000	7,609,000	42.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	43.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,297.00000	9,459,000	43.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	41.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,297.00000	7,459,000	41.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	43.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		9,197.00000	9,359,000	43.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	41.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		7,197.00000	7,359,000	41.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	43.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		9,047.00000	9,209,000	43.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	41.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		7,047.00000	7,209,000	41.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	43.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,947.00000	9,109,000	43.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	40.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,947.00000	7,109,000	40.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	35.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,947.00000	5,109,000	35.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	29.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,947.00000	3,109,000	29.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		3.00000	1,000	19.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		950.00000	1,110,000	19.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		148.00000	71,000	12.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		95.00000	180,000	12.89	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	15/03/2010	Foreign Exchange Future	9.60	Call		1,053.00000	893,000	17.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		0.00000	2,000	17.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,053.00000	1,891,000	16.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	16.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,053.00000	2,891,000	15.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	15.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	43.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,847.00000	9,009,000	43.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	40.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,847.00000	7,009,000	40.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	43.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,697.00000	8,859,000	43.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	40.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,697.00000	6,859,000	40.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	34.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,697.00000	4,859,000	34.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	32.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,697.00000	3,859,000	32.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	28.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,697.00000	2,859,000	28.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	24.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,697.00000	1,859,000	24.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		8.00000	3,000	18.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		705.00000	862,000	18.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		334.00000	202,000	13.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		31.00000	61,000	13.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,303.00000	1,141,000	18.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		0.00000	0,000	18.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,303.00000	2,141,000	16.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	16.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,303.00000	3,141,000	15.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	15.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	35.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,847.00000	5,009,000	35.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	32.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,847.00000	4,009,000	32.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	29.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,847.00000	3,009,000	29.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	25.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,847.00000	2,009,000	25.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		5.00000	2,000	19.03	0.00	0	10.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		852.00000	1,011,000	19.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		216.00000	106,000	12.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		63.00000	115,000	12.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,153.00000	992,000	18.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		0.00000	1,000	18.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,153.00000	1,991,000	16.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	16.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,153.00000	2,991,000	15.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	15.71	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	15.70	Call		0.00000	0,000	35.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		5,047.00000	5,209,000	35.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	33.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		4,047.00000	4,209,000	33.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	29.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		3,047.00000	3,209,000	29.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	26.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		2,047.00000	2,209,000	26.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		2.00000	1,000	20.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		1,049.00000	1,210,000	20.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		99.00000	46,000	13.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		146.00000	255,000	13.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		954.00000	794,000	17.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		1.00000	3,000	17.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		1,953.00000	1,791,000	16.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	16.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		2,953.00000	2,791,000	15.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	15.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	36.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		5,097.00000	5,259,000	36.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	33.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		4,097.00000	4,259,000	33.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	30.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		3,097.00000	3,259,000	30.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	26.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		2,097.00000	2,259,000	26.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		2.00000	1,000	20.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		1,099.00000	1,260,000	20.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		82.00000	38,000	13.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		179.00000	297,000	13.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		904.00000	744,000	16.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		1.00000	3,000	16.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		1,903.00000	1,741,000	17.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	17.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		2,903.00000	2,741,000	15.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	15.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	36.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		5,297.00000	5,459,000	36.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	33.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,297.00000	4,459,000	33.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	30.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,297.00000	3,459,000	30.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	27.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,297.00000	2,459,000	27.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		1.00000	1,000	22.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,298.00000	1,460,000	22.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		37.00000	16,000	15.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		334.00000	475,000	15.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		707.00000	550,000	15.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		4.00000	9,000	15.65	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	8.95	Call		1,703.00000	1,541,000	17.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	17.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,703.00000	2,541,000	16.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	16.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	36.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		5,347.00000	5,509,000	36.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	34.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,347.00000	4,509,000	34.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	30.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,347.00000	3,509,000	30.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	27.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,347.00000	2,509,000	27.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		1.00000	0,000	22.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,348.00000	1,509,000	22.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		31.00000	13,000	15.62	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		378.00000	522,000	15.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		658.00000	502,000	15.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		5.00000	11,000	15.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,653.00000	1,491,000	17.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	17.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,653.00000	2,491,000	16.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	16.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	36.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		5,197.00000	5,359,000	36.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	33.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		4,197.00000	4,359,000	33.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	30.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		3,197.00000	3,359,000	30.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	27.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		2,197.00000	2,359,000	27.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		1.00000	1,000	21.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,198.00000	1,360,000	21.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		56.00000	25,000	14.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		253.00000	384,000	14.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		805.00000	646,000	16.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2.00000	5,000	16.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		1,803.00000	1,641,000	17.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		2,803.00000	2,641,000	16.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	16.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	36.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		5,147.00000	5,309,000	36.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	33.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		4,147.00000	4,309,000	33.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	30.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		3,147.00000	3,309,000	30.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	26.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		2,147.00000	2,309,000	26.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		2.00000	1,000	21.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		1,149.00000	1,310,000	21.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		68.00000	30,000	14.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		215.00000	339,000	14.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		855.00000	695,000	16.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2.00000	4,000	16.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1,853.00000	1,691,000	17.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	17.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		2,853.00000	2,691,000	15.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	15.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	36.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		5,247.00000	5,409,000	36.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	33.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		4,247.00000	4,409,000	33.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	30.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,247.00000	3,409,000	30.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	27.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,247.00000	2,409,000	27.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		1.00000	1,000	21.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,248.00000	1,410,000	21.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		46.00000	20,000	14.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		293.00000	429,000	14.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		756.00000	598,000	15.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		3.00000	7,000	15.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1,753.00000	1,591,000	17.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	17.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		2,753.00000	2,591,000	16.06	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	7.90	Put		0.00000	0,000	16.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	37.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,497.00000	5,659,000	37.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	34.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,497.00000	4,659,000	34.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,497.00000	3,659,000	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	28.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,497.00000	2,659,000	28.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		1.00000	0,000	23.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,498.00000	1,659,000	23.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		17.00000	7,000	16.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		514.00000	666,000	16.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		515.00000	365,000	14.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		12.00000	24,000	14.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,503.00000	1,341,000	17.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	17.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,503.00000	2,341,000	16.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	16.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	36.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,397.00000	5,559,000	36.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	34.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,397.00000	4,559,000	34.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	31.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,397.00000	3,559,000	31.14	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	13.05	Call		0.00000	0,000	27.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,397.00000	2,559,000	27.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		1.00000	0,000	22.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,398.00000	1,559,000	22.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		25.00000	11,000	15.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		422.00000	570,000	15.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		610.00000	456,000	15.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		7.00000	15,000	15.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,603.00000	1,441,000	17.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	17.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,603.00000	2,441,000	16.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	16.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	36.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,447.00000	5,609,000	36.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	34.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,447.00000	4,609,000	34.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	31.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,447.00000	3,609,000	31.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	27.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,447.00000	2,609,000	27.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		21.00000	9,000	16.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		468.00000	618,000	16.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		562.00000	410,000	14.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		9.00000	19,000	14.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,553.00000	1,391,000	17.71	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	9.10	Put		0.00000	0,000	17.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,553.00000	2,391,000	16.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	16.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	37.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,547.00000	5,709,000	37.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	34.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,547.00000	4,709,000	34.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	31.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,547.00000	3,709,000	31.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	28.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,547.00000	2,709,000	28.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		1.00000	0,000	23.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,548.00000	1,709,000	23.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		14.00000	6,000	16.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		561.00000	715,000	16.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		468.00000	321,000	14.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		15.00000	30,000	14.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,453.00000	1,291,000	17.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	17.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,453.00000	2,291,000	16.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	16.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	37.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,597.00000	5,759,000	37.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	34.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,597.00000	4,759,000	34.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	31.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,597.00000	3,759,000	31.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	28.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,597.00000	2,759,000	28.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	24.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,597.00000	1,759,000	24.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		12.00000	5,000	17.33	0.00	0	2,700.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		609.00000	764,000	17.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		422.00000	279,000	13.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		19.00000	38,000	13.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,403.00000	1,241,000	17.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	17.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		2,403.00000	2,241,000	16.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	16.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		1.00000	0,000	23.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,448.00000	1,609,000	23.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	43.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,497.00000	8,659,000	43.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	39.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,497.00000	6,659,000	39.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,503.00000	3,341,000	15.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	0,000	15.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	43.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,647.00000	8,809,000	43.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	40.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,647.00000	6,809,000	40.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	34.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,647.00000	4,809,000	34.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	28.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,647.00000	2,809,000	28.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		10.00000	4,000	17.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		657.00000	813,000	17.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		378.00000	239,000	13.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		25.00000	48,000	13.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,353.00000	1,191,000	18.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	18.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,353.00000	2,191,000	16.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		0.00000	0,000	16.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,353.00000	3,191,000	15.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	15.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	43.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,597.00000	8,759,000	43.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	39.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,597.00000	6,759,000	39.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,403.00000	3,241,000	15.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		0.00000	0,000	15.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	43.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,447.00000	8,609,000	43.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	39.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,447.00000	6,609,000	39.59	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	7.10	Call		3,553.00000	3,391,000	15.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,000	15.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	43.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,547.00000	8,709,000	43.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	39.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,547.00000	6,709,000	39.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,453.00000	3,291,000	15.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	0,000	15.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.67350	10.83700		14.09	106,735.00	10	12,993.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		81.00000	63,000	18.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,344.00000	1,490,000	18.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		99.00000	78,000	18.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,162.00000	1,305,000	18.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		89.00000	70,000	18.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,252.00000	1,397,000	18.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	29.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,463.00000	8,627,000	29.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	27.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,463.00000	6,627,000	27.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		1.00000	1,000	23.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,464.00000	4,628,000	23.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		22.00000	15,000	21.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,485.00000	2,642,000	21.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		195.00000	152,000	16.27	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		658.00000	779,000	16.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		651.00000	532,000	13.63	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		114.00000	159,000	13.63	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,548.00000	1,386,000	14.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		11.00000	13,000	14.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,539.00000	2,376,000	19.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		2.00000	3,000	19.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,537.00000	3,374,000	22.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	1,000	22.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	29.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,763.00000	8,927,000	29.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	27.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,763.00000	6,927,000	27.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	1,000	23.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,764.00000	4,928,000	23.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		14.00000	10,000	21.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,777.00000	2,937,000	21.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		138.00000	108,000	17.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		901.00000	1,035,000	17.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		459.00000	362,000	14.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		222.00000	289,000	14.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,255.00000	1,094,000	13.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		18.00000	21,000	13.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,240.00000	2,078,000	17.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		3.00000	5,000	17.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,237.00000	3,074,000	21.92	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	7.60	Put		0.00000	1,000	21.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	29.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,863.00000	9,027,000	29.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	28.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,863.00000	7,027,000	28.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	1,000	24.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,864.00000	5,028,000	24.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		12.00000	8,000	21.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,875.00000	3,035,000	21.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		123.00000	96,000	17.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		986.00000	1,123,000	17.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		405.00000	318,000	14.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		268.00000	345,000	14.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,159.00000	1,001,000	12.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		22.00000	28,000	12.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,141.00000	1,978,000	17.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		4.00000	5,000	17.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,138.00000	2,974,000	21.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		1.00000	1,000	21.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	29.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,513.00000	8,677,000	29.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	27.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,513.00000	6,677,000	27.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		1.00000	1,000	23.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,514.00000	4,678,000	23.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		20.00000	14,000	21.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,533.00000	2,691,000	21.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		183.00000	144,000	16.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		696.00000	821,000	16.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		615.00000	500,000	13.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		128.00000	177,000	13.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,499.00000	1,337,000	14.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		12.00000	14,000	14.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,489.00000	2,326,000	18.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		2.00000	3,000	18.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		3,487.00000	3,324,000	22.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	1,000	22.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	29.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,563.00000	8,727,000	29.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	27.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,563.00000	6,727,000	27.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		1.00000	1,000	23.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,564.00000	4,728,000	23.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		19.00000	13,000	21.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,582.00000	2,740,000	21.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		173.00000	135,000	16.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		736.00000	862,000	16.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		582.00000	470,000	13.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		145.00000	197,000	13.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,450.00000	1,288,000	13.95	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	9.40	Put		13.00000	15,000	13.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,439.00000	2,276,000	18.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		2.00000	3,000	18.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		3,437.00000	3,274,000	22.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	1,000	22.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	29.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,713.00000	8,877,000	29.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	27.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,713.00000	6,877,000	27.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		1.00000	1,000	23.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,714.00000	4,878,000	23.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		15.00000	10,000	21.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,728.00000	2,887,000	21.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		146.00000	114,000	17.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		859.00000	991,000	17.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		487.00000	387,000	13.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		200.00000	264,000	13.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,303.00000	1,143,000	13.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		16.00000	20,000	13.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,290.00000	2,127,000	17.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		3.00000	4,000	17.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,287.00000	3,124,000	21.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	1,000	21.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	29.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,613.00000	8,777,000	29.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	27.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,613.00000	6,777,000	27.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		1.00000	1,000	23.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,614.00000	4,778,000	23.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		18.00000	12,000	21.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,631.00000	2,789,000	21.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		163.00000	128,000	16.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		776.00000	905,000	16.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		549.00000	441,000	13.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		162.00000	218,000	13.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,401.00000	1,240,000	13.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		14.00000	17,000	13.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2,389.00000	2,227,000	18.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		2.00000	4,000	18.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,387.00000	3,224,000	22.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	1,000	22.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	29.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,663.00000	8,827,000	29.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	27.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,663.00000	6,827,000	27.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		1.00000	1,000	23.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,664.00000	4,828,000	23.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		16.00000	11,000	21.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,679.00000	2,838,000	21.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		154.00000	121,000	16.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		817.00000	948,000	16.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		518.00000	413,000	13.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		181.00000	240,000	13.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,352.00000	1,191,000	13.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		15.00000	18,000	13.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,340.00000	2,177,000	18.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		3.00000	4,000	18.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,337.00000	3,174,000	22.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	1,000	22.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	29.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,013.00000	9,177,000	29.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	28.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,013.00000	7,177,000	28.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	24.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,014.00000	5,178,000	24.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		10.00000	7,000	21.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,023.00000	3,184,000	21.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		105.00000	82,000	18.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,118.00000	1,259,000	18.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		333.00000	264,000	14.76	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		346.00000	441,000	14.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,016.00000	870,000	13.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		29.00000	47,000	13.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,992.00000	1,829,000	16.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		5.00000	6,000	16.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,988.00000	2,825,000	21.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		1.00000	2,000	21.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	29.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,963.00000	9,127,000	29.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	28.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,963.00000	7,127,000	28.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	1,000	24.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,964.00000	5,128,000	24.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		11.00000	7,000	21.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,974.00000	3,134,000	21.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		110.00000	86,000	17.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,073.00000	1,213,000	17.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		356.00000	280,000	14.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		319.00000	407,000	14.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,063.00000	913,000	12.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		26.00000	40,000	12.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,041.00000	1,879,000	16.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		4.00000	6,000	16.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,038.00000	2,875,000	21.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		1.00000	2,000	21.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	29.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,063.00000	9,227,000	29.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	28.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,063.00000	7,227,000	28.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	24.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,064.00000	5,228,000	24.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		9.00000	6,000	21.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,072.00000	3,233,000	21.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		314.00000	248,000	14.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		377.00000	475,000	14.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		971.00000	828,000	13.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		34.00000	55,000	13.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,942.00000	1,780,000	16.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		5.00000	7,000	16.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,938.00000	2,775,000	20.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	2,000	20.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	29.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,113.00000	9,277,000	29.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	28.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,113.00000	7,277,000	28.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	24.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,114.00000	5,278,000	24.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		9.00000	6,000	21.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,122.00000	3,283,000	21.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		94.00000	74,000	18.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,207.00000	1,351,000	18.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		295.00000	233,000	15.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		408.00000	510,000	15.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		928.00000	787,000	13.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		41.00000	64,000	13.16	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	8.95	Call		1,893.00000	1,731,000	16.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		6.00000	8,000	16.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,888.00000	2,725,000	20.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		1.00000	2,000	20.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	29.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,913.00000	9,077,000	29.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	28.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,913.00000	7,077,000	28.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	1,000	24.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,914.00000	5,078,000	24.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		11.00000	8,000	21.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,924.00000	3,085,000	21.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		117.00000	91,000	17.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,030.00000	1,168,000	17.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		380.00000	298,000	14.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		293.00000	375,000	14.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,111.00000	957,000	12.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		24.00000	34,000	12.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,091.00000	1,929,000	17.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		4.00000	6,000	17.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,088.00000	2,924,000	21.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		1.00000	1,000	21.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	29.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,163.00000	9,327,000	29.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	28.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,163.00000	7,327,000	28.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	24.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,164.00000	5,328,000	24.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		8.00000	5,000	21.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,171.00000	3,332,000	21.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		278.00000	219,000	15.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		441.00000	546,000	15.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		885.00000	747,000	13.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		48.00000	74,000	13.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,843.00000	1,681,000	15.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		6.00000	8,000	15.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,838.00000	2,675,000	20.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		1.00000	2,000	20.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	29.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,313.00000	9,477,000	29.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	28.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,313.00000	7,477,000	28.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	24.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,314.00000	5,478,000	24.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		6.00000	4,000	21.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,319.00000	3,481,000	21.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		77.00000	60,000	19.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,390.00000	1,537,000	19.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		232.00000	182,000	15.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		545.00000	659,000	15.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		763.00000	634,000	13.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		76.00000	111,000	13.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,695.00000	1,533,000	15.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		8.00000	10,000	15.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,688.00000	2,525,000	19.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	2,000	19.69	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.85360	11.01960		14.98	0.00	0	525.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		301.00000	255,000	17.26	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		946.00000	1,066,000	17.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.03320	11.20180		15.58	0.00	0	158.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		11.00000	9,000	27.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,009.00000	9,176,000	27.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		29.00000	25,000	27.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,027.00000	7,192,000	27.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		65.00000	57,000	25.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,063.00000	5,224,000	25.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		140.00000	122,000	22.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,138.00000	3,289,000	22.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		353.00000	309,000	18.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,351.00000	1,476,000	18.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		626.00000	549,000	15.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		624.00000	716,000	15.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,177.00000	1,053,000	14.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		175.00000	220,000	14.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,036.00000	1,876,000	14.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		34.00000	43,000	14.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		3,015.00000	2,848,000	17.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		13.00000	15,000	17.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		382.00000	335,000	17.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,230.00000	1,352,000	17.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		10.00000	8,000	27.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,058.00000	9,225,000	27.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		29.00000	24,000	27.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,077.00000	7,241,000	27.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		64.00000	56,000	25.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,112.00000	5,273,000	25.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		137.00000	120,000	22.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,185.00000	3,337,000	22.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		344.00000	301,000	18.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,392.00000	1,518,000	18.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		607.00000	533,000	16.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		655.00000	750,000	16.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,142.00000	1,020,000	14.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		190.00000	237,000	14.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,989.00000	1,831,000	14.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		37.00000	48,000	14.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,965.00000	2,799,000	17.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		13.00000	16,000	17.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		7.00000	5,000	27.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,755.00000	9,922,000	27.69	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	13/12/2010	Foreign Exchange Future	18.95	Call		21.00000	18,000	27.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,769.00000	7,935,000	27.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		50.00000	44,000	26.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,798.00000	5,961,000	26.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		105.00000	93,000	23.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,853.00000	4,010,000	23.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		244.00000	215,000	20.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		1,992.00000	2,132,000	20.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		404.00000	354,000	17.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,152.00000	1,271,000	17.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		736.00000	645,000	15.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		484.00000	562,000	15.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1,374.00000	1,233,000	14.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		122.00000	150,000	14.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,278.00000	2,113,000	14.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		26.00000	30,000	14.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		7.00000	6,000	27.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,655.00000	9,823,000	27.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		22.00000	18,000	27.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,670.00000	7,835,000	27.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		52.00000	45,000	26.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,700.00000	5,862,000	26.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		109.00000	96,000	23.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,757.00000	3,913,000	23.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		255.00000	224,000	19.78	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	13/12/2010	Foreign Exchange Future	12.85	Put		1,903.00000	2,041,000	19.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		427.00000	374,000	17.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,075.00000	1,191,000	17.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		784.00000	689,000	15.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		432.00000	506,000	15.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,457.00000	1,312,000	14.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		105.00000	129,000	14.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,376.00000	2,210,000	14.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		24.00000	27,000	14.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		12.00000	10,000	27.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,810.00000	8,977,000	27.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		32.00000	27,000	27.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,830.00000	6,994,000	27.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		70.00000	61,000	25.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,868.00000	5,028,000	25.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		152.00000	133,000	22.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		2,950.00000	3,100,000	22.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		393.00000	344,000	17.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,191.00000	1,311,000	17.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		712.00000	623,000	15.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		510.00000	590,000	15.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,334.00000	1,194,000	14.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		132.00000	161,000	14.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,230.00000	2,064,000	14.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		28.00000	31,000	14.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,213.00000	3,046,000	17.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		11.00000	13,000	17.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		11.00000	9,000	27.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,909.00000	9,076,000	27.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		31.00000	26,000	27.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,929.00000	7,093,000	27.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		68.00000	59,000	25.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		4,966.00000	5,126,000	25.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		146.00000	128,000	22.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,044.00000	3,195,000	22.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		372.00000	326,000	18.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,270.00000	1,393,000	18.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		668.00000	584,000	15.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		566.00000	651,000	15.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,254.00000	1,120,000	14.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		152.00000	187,000	14.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,132.00000	1,969,000	14.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		30.00000	36,000	14.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,114.00000	2,947,000	17.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		12.00000	14,000	17.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		10.00000	8,000	27.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,208.00000	9,375,000	27.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		27.00000	22,000	27.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,225.00000	7,389,000	27.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		61.00000	53,000	25.78	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	13/12/2010	Foreign Exchange Future	16.40	Put		5,259.00000	5,420,000	25.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		129.00000	113,000	22.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,327.00000	3,480,000	22.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		318.00000	279,000	18.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,516.00000	1,646,000	18.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		555.00000	486,000	16.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		753.00000	853,000	16.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,042.00000	927,000	14.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		240.00000	294,000	14.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,851.00000	1,695,000	14.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		49.00000	62,000	14.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,818.00000	2,651,000	16.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		16.00000	18,000	16.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		9.00000	7,000	27.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,357.00000	9,524,000	27.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		25.00000	21,000	27.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,373.00000	7,538,000	27.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		58.00000	50,000	25.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,406.00000	5,567,000	25.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		122.00000	107,000	23.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,470.00000	3,624,000	23.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		295.00000	259,000	19.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,643.00000	1,776,000	19.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		508.00000	445,000	16.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		856.00000	962,000	16.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		949.00000	841,000	14.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		297.00000	358,000	14.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,716.00000	1,564,000	14.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		64.00000	81,000	14.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,670.00000	2,504,000	16.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		18.00000	21,000	16.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		13.00000	11,000	27.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,661.00000	8,828,000	27.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		34.00000	29,000	27.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,682.00000	6,846,000	27.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		74.00000	65,000	25.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,722.00000	4,882,000	25.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		162.00000	142,000	21.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,810.00000	2,959,000	21.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,361.00000	3,194,000	18.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		9.00000	11,000	18.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		13.00000	10,000	27.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,711.00000	8,877,000	27.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		34.00000	28,000	27.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,732.00000	6,895,000	27.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		73.00000	64,000	25.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,771.00000	4,931,000	25.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		158.00000	139,000	21.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,856.00000	3,006,000	21.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		415.00000	364,000	17.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,113.00000	1,231,000	17.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		760.00000	667,000	15.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		458.00000	534,000	15.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,415.00000	1,272,000	14.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		113.00000	139,000	14.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,327.00000	2,161,000	14.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		25.00000	28,000	14.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,312.00000	3,145,000	18.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		10.00000	12,000	18.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		12.00000	10,000	27.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,760.00000	8,927,000	27.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		33.00000	28,000	27.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,781.00000	6,945,000	27.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		72.00000	62,000	25.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,820.00000	4,979,000	25.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		155.00000	136,000	21.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,903.00000	3,053,000	21.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,262.00000	3,095,000	18.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		10.00000	12,000	18.14	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			335.60500	334.11500			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			309.73900	308.34600			0.00	0	1,265.00
ALBI	On	05/08/2010	Index Future			309.88400	308.49200			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.87520	6.95870		13.71	0.00	0	13,612.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	57.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Put		7,841.00000	7,925,000	57.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	51.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Put		5,841.00000	5,925,000	51.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	43.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Put		3,841.00000	3,925,000	43.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	35.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Put		1,841.00000	1,925,000	35.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Call		1,159.00000	1,075,000	24.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	24.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		2,159.00000	2,075,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		3,159.00000	3,075,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		4,159.00000	4,075,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	57.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		7,941.00000	8,025,000	57.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	51.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		5,941.00000	6,025,000	51.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	43.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		3,941.00000	4,025,000	43.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	36.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		1,941.00000	2,025,000	36.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		1,059.00000	975,000	24.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	24.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		2,059.00000	1,975,000	21.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	21.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		3,059.00000	2,975,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		4,059.00000	3,975,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	57.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		7,991.00000	8,075,000	57.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	51.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		5,991.00000	6,075,000	51.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	44.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		3,991.00000	4,075,000	44.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	36.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		1,991.00000	2,075,000	36.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		1,009.00000	925,000	23.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	23.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		2,009.00000	1,925,000	21.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	21.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		3,009.00000	2,925,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		4,009.00000	3,925,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	57.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		7,891.00000	7,975,000	57.60	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	51.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		5,891.00000	5,975,000	51.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	43.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		3,891.00000	3,975,000	43.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	36.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		1,891.00000	1,975,000	36.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		1,109.00000	1,025,000	24.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	24.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		2,109.00000	2,025,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		3,109.00000	3,025,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		4,109.00000	4,025,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	57.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,791.00000	7,875,000	57.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	51.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,791.00000	5,875,000	51.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	43.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,791.00000	3,875,000	43.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	34.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,791.00000	1,875,000	34.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,209.00000	1,125,000	24.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	24.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,209.00000	2,125,000	20.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,209.00000	3,125,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,209.00000	4,125,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	56.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,491.00000	7,575,000	56.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	49.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,491.00000	5,575,000	49.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	42.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,491.00000	3,575,000	42.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		0.00000	0,000	31.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,491.00000	1,575,000	31.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,509.00000	1,425,000	23.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	23.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,509.00000	2,425,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,509.00000	3,425,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,509.00000	4,425,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	56.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,691.00000	7,775,000	56.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	50.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,691.00000	5,775,000	50.64	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	42.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,691.00000	3,775,000	42.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		0.00000	0,000	33.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,691.00000	1,775,000	33.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,309.00000	1,225,000	24.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	24.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,309.00000	2,225,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,309.00000	3,225,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,309.00000	4,225,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	57.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,741.00000	7,825,000	57.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	50.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,741.00000	5,825,000	50.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	43.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,741.00000	3,825,000	43.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		0.00000	0,000	34.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,741.00000	1,825,000	34.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,259.00000	1,175,000	24.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	24.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,259.00000	2,175,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,259.00000	3,175,000	20.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,259.00000	4,175,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	56.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,641.00000	7,725,000	56.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	50.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,641.00000	5,725,000	50.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	42.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,641.00000	3,725,000	42.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	33.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,641.00000	1,725,000	33.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,359.00000	1,275,000	23.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	23.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,359.00000	2,275,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,359.00000	3,275,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,359.00000	4,275,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	56.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,591.00000	7,675,000	56.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	50.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,591.00000	5,675,000	50.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	42.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,591.00000	3,675,000	42.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	32.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,591.00000	1,675,000	32.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,409.00000	1,325,000	23.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	23.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,409.00000	2,325,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,409.00000	3,325,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,409.00000	4,325,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	56.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,541.00000	7,625,000	56.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	50.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,541.00000	5,625,000	50.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	42.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,541.00000	3,625,000	42.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	32.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,541.00000	1,625,000	32.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,459.00000	1,375,000	23.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	23.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,459.00000	2,375,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,459.00000	3,375,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,459.00000	4,375,000	20.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	56.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,441.00000	7,525,000	56.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	49.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,441.00000	5,525,000	49.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	41.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,441.00000	3,525,000	41.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		0.00000	0,000	31.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,441.00000	1,525,000	31.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,559.00000	1,475,000	23.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	23.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,559.00000	2,475,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,559.00000	3,475,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,559.00000	4,475,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		859.00000	776,000	22.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		0.00000	1,000	22.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		959.00000	876,000	23.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		0.00000	1,000	23.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		909.00000	826,000	22.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		0.00000	1,000	22.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		92.00000	56,000	14.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		83.00000	131,000	14.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		157.00000	94,000	13.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		48.00000	69,000	13.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		236.00000	163,000	14.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		27.00000	38,000	14.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		417.00000	336,000	17.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		8.00000	11,000	17.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		513.00000	431,000	18.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		4.00000	6,000	18.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		611.00000	528,000	19.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		2.00000	3,000	19.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		710.00000	627,000	20.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		1.00000	2,000	20.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		809.00000	726,000	21.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		0.00000	1,000	21.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		760.00000	676,000	20.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		1.00000	1,000	20.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		43.00000	25,000	16.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		184.00000	250,000	16.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		72.00000	43,000	15.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		113.00000	168,000	15.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		122.00000	73,000	14.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		63.00000	98,000	14.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		195.00000	127,000	14.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		36.00000	52,000	14.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		279.00000	203,000	15.38	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	6.70	Put		20.00000	28,000	15.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		370.00000	290,000	16.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		11.00000	15,000	16.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		465.00000	383,000	17.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		6.00000	8,000	17.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		562.00000	479,000	18.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		3.00000	4,000	18.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		661.00000	577,000	19.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		2.00000	2,000	19.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		324.00000	246,000	15.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		15.00000	21,000	15.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	57.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,141.00000	8,225,000	57.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	52.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,141.00000	6,225,000	52.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	44.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,141.00000	4,225,000	44.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	37.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,141.00000	2,225,000	37.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,859.00000	1,775,000	21.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	21.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,859.00000	2,775,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,859.00000	3,775,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	20.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	57.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,091.00000	8,175,000	57.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	52.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,091.00000	6,175,000	52.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	44.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,091.00000	4,175,000	44.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	36.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,091.00000	2,175,000	36.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		56.00000	33,000	15.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		147.00000	208,000	15.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,909.00000	1,825,000	21.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	21.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,909.00000	2,825,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,909.00000	3,825,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	57.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,041.00000	8,125,000	57.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	51.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,041.00000	6,125,000	51.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	44.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,041.00000	4,125,000	44.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	36.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,041.00000	2,125,000	36.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,959.00000	1,875,000	21.55	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	21.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,959.00000	2,875,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,959.00000	3,875,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	57.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,191.00000	8,275,000	57.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	52.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,191.00000	6,275,000	52.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	44.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,191.00000	4,275,000	44.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	37.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,191.00000	2,275,000	37.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		34.00000	19,000	17.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		225.00000	294,000	17.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,809.00000	1,725,000	22.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	22.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,809.00000	2,725,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,809.00000	3,725,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	57.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,291.00000	8,375,000	57.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	52.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,291.00000	6,375,000	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
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	45.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,291.00000	4,375,000	45.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	37.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,291.00000	2,375,000	37.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		20.00000	11,000	18.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		311.00000	386,000	18.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,709.00000	1,625,000	22.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	22.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,709.00000	2,625,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,709.00000	3,625,000	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	20.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.92650	7.01030		15.09	0.00	0	247.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	39.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,590.00000	7,674,000	39.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	33.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,590.00000	5,674,000	33.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		1.00000	1,000	27.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,591.00000	3,675,000	27.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		20.00000	17,000	23.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,610.00000	1,691,000	23.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		491.00000	426,000	15.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		81.00000	100,000	15.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,413.00000	1,330,000	18.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		3.00000	4,000	18.35	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,410.00000	2,327,000	24.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	1,000	24.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,410.00000	3,327,000	24.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	1,000	24.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,410.00000	4,327,000	19.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	1,000	19.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	38.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,540.00000	7,624,000	38.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	32.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,540.00000	5,624,000	32.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		1.00000	1,000	27.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,541.00000	3,625,000	27.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		22.00000	18,000	23.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,562.00000	1,642,000	23.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		529.00000	463,000	15.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		69.00000	87,000	15.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,463.00000	1,380,000	18.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		3.00000	4,000	18.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,460.00000	2,377,000	24.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	1,000	24.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,460.00000	3,377,000	24.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	1,000	24.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,460.00000	4,377,000	19.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	1,000	19.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	38.80	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,490.00000	7,574,000	38.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	32.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,490.00000	5,574,000	32.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		1.00000	1,000	27.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,491.00000	3,575,000	27.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		23.00000	19,000	22.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,513.00000	1,593,000	22.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		569.00000	501,000	15.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		59.00000	75,000	15.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,513.00000	1,429,000	19.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		3.00000	3,000	19.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,510.00000	2,427,000	24.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		0.00000	1,000	24.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,510.00000	3,427,000	24.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		0.00000	1,000	24.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,510.00000	4,427,000	19.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		0.00000	1,000	19.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		418.00000	357,000	15.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		108.00000	131,000	15.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	39.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		7,840.00000	7,924,000	39.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	33.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		5,840.00000	5,924,000	33.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		1.00000	1,000	27.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		3,841.00000	3,925,000	27.81	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		15.00000	13,000	24.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		1,855.00000	1,937,000	24.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		321.00000	267,000	15.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		161.00000	191,000	15.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		1,166.00000	1,083,000	16.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		6.00000	7,000	16.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		2,161.00000	2,077,000	23.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		1.00000	1,000	23.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		3,160.00000	3,077,000	26.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	1,000	26.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		4,160.00000	4,077,000	19.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	1,000	19.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	39.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,740.00000	7,824,000	39.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	33.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,740.00000	5,824,000	33.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		1.00000	1,000	27.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,741.00000	3,825,000	27.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		17.00000	15,000	23.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,757.00000	1,839,000	23.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		384.00000	325,000	15.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		124.00000	149,000	15.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,265.00000	1,182,000	17.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		5.00000	6,000	17.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,261.00000	2,177,000	23.89	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		1.00000	1,000	23.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,260.00000	3,177,000	25.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	1,000	25.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,260.00000	4,177,000	19.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	1,000	19.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	40.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		7,890.00000	7,974,000	40.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	33.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		5,890.00000	5,974,000	33.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		1.00000	1,000	27.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		3,891.00000	3,975,000	27.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		15.00000	13,000	24.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		1,905.00000	1,987,000	24.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		291.00000	240,000	15.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		181.00000	214,000	15.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		1,116.00000	1,034,000	16.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		6.00000	8,000	16.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		2,111.00000	2,027,000	23.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		1.00000	1,000	23.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		3,110.00000	3,027,000	26.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	1,000	26.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		4,110.00000	4,027,000	19.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	1,000	19.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	39.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		7,790.00000	7,874,000	39.71	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	33.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		5,790.00000	5,874,000	33.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		1.00000	1,000	27.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		3,791.00000	3,875,000	27.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		16.00000	14,000	24.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		1,806.00000	1,888,000	24.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		351.00000	295,000	15.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		141.00000	169,000	15.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		1,215.00000	1,132,000	16.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		5.00000	6,000	16.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		2,211.00000	2,127,000	23.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		1.00000	1,000	23.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		3,210.00000	3,127,000	26.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	1,000	26.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		4,210.00000	4,127,000	19.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	1,000	19.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	39.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,640.00000	7,724,000	39.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	33.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,640.00000	5,724,000	33.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		1.00000	1,000	27.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,641.00000	3,725,000	27.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		19.00000	16,000	23.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,659.00000	1,740,000	23.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		453.00000	391,000	15.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		93.00000	115,000	15.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,364.00000	1,281,000	17.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		4.00000	5,000	17.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		2,360.00000	2,277,000	24.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	1,000	24.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		3,360.00000	3,277,000	25.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	1,000	25.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		4,360.00000	4,277,000	19.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	1,000	19.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	40.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Put		8,140.00000	8,224,000	40.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	34.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Put		6,140.00000	6,224,000	34.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Call		1.00000	0,000	28.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Put		4,141.00000	4,224,000	28.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Call		10.00000	8,000	25.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Put		2,150.00000	2,232,000	25.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Call		183.00000	153,000	16.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Put		323.00000	377,000	16.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Call		876.00000	798,000	15.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Put		16.00000	22,000	15.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Call		1,861.00000	1,778,000	21.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Put		1.00000	2,000	21.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Call		2,860.00000	2,777,000	25.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	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
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,860.00000	3,777,000	21.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	1,000	21.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	40.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,090.00000	8,174,000	40.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	34.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,090.00000	6,174,000	34.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		1.00000	0,000	28.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,091.00000	4,174,000	28.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		11.00000	9,000	24.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,101.00000	2,183,000	24.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		200.00000	167,000	16.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		290.00000	341,000	16.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		923.00000	844,000	15.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		13.00000	18,000	15.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,911.00000	1,828,000	21.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		1.00000	2,000	21.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,910.00000	2,827,000	26.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	1,000	26.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,910.00000	3,827,000	21.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	1,000	21.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	40.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		7,990.00000	8,074,000	40.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	34.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		5,990.00000	6,074,000	34.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		1.00000	0,000	28.20	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Put		3,991.00000	4,074,000	28.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Call		13.00000	11,000	24.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Put		2,003.00000	2,085,000	24.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Call		238.00000	200,000	15.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Put		228.00000	274,000	15.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Call		1,018.00000	938,000	16.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Put		8.00000	12,000	16.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Call		2,011.00000	1,927,000	22.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Put		1.00000	1,000	22.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Call		3,010.00000	2,927,000	26.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	26.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		4,010.00000	3,927,000	20.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	1,000	20.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	40.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		7,940.00000	8,024,000	40.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	34.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		5,940.00000	6,024,000	34.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		1.00000	1,000	28.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		3,941.00000	4,025,000	28.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		14.00000	12,000	24.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		1,954.00000	2,036,000	24.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		264.00000	219,000	15.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		204.00000	243,000	15.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		1,067.00000	986,000	16.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		7.00000	10,000	16.13	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		2,061.00000	1,977,000	23.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		1.00000	1,000	23.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		3,060.00000	2,977,000	26.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	1,000	26.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		4,060.00000	3,977,000	20.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	1,000	20.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	40.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,190.00000	8,274,000	40.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	34.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,190.00000	6,274,000	34.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		0.00000	0,000	28.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,190.00000	4,274,000	28.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		10.00000	8,000	25.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,200.00000	2,282,000	25.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		167.00000	140,000	16.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		357.00000	414,000	16.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		829.00000	753,000	15.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		19.00000	27,000	15.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,812.00000	1,728,000	21.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		2.00000	2,000	21.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,810.00000	2,727,000	25.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	1,000	25.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,810.00000	3,727,000	21.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	1,000	21.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	40.01	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	15.05	Put		8,040.00000	8,124,000	40.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	34.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,040.00000	6,124,000	34.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		1.00000	0,000	28.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,041.00000	4,124,000	28.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		12.00000	10,000	24.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,052.00000	2,134,000	24.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		218.00000	183,000	15.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		258.00000	307,000	15.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		970.00000	891,000	16.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		10.00000	15,000	16.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,961.00000	1,878,000	22.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		1.00000	2,000	22.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,960.00000	2,877,000	26.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	1,000	26.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,960.00000	3,877,000	20.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	1,000	20.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	40.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,240.00000	8,324,000	40.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	35.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,240.00000	6,324,000	35.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		0.00000	0,000	28.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,240.00000	4,324,000	28.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		9.00000	7,000	25.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,249.00000	2,331,000	25.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		153.00000	128,000	16.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		393.00000	452,000	16.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		784.00000	709,000	15.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		24.00000	33,000	15.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,762.00000	1,678,000	20.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		2.00000	2,000	20.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,760.00000	2,677,000	25.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	25.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,760.00000	3,677,000	22.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	1,000	22.33	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.97360	7.05810		15.58	0.00	0	4,490.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		401.00000	351,000	15.50	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		250.00000	284,000	15.50	0.00	0	0.00
CRD1 On	06/05/2010	Index Future			135.48100	135.17300			0.00	0	2.00
GOVI On	06/05/2010	GOVI			311.24100	309.84700		6.80	0.00	0	324.00
GOVI On	06/05/2010	GOVI	309.80	Call		37,058.00000	44,296,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		36,588.00000	29,886,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			316.93900	315.52000		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		54,495.00000	61,801,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		55,295.00000	48,411,000	6.57	0.00	0	0.00
GVIX On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI On	06/05/2010	Index Future			363.74300	363.51700			0.00	0	433.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J153	On	31/08/2010	Interest Rate Swap			6.89407	6.91238		15.00	0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.76200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.59300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.60600		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.90500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.88300		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.91100		15.00	0.00	0	0.00
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.10400		0.33	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.63400		0.38	0.00	0	0.00
JIBAR F	On	17/03/2010	Jibar Tradeable Future			7.10000	7.16000			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			7.05800	7.07800			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			7.01200	7.03900			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			7.00100	7.03100			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.99400	7.03600			0.00	0	0.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.99300	7.04400			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			7.01200	7.07200			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.12900	7.17700			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.30900	7.32900			0.00	0	5,000.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			7.60500	7.64000			0.00	0	5,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			7.99200	8.01900			0.00	0	2,500.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F	On 21/12/2011	Jibar Tradeable Future			8.25600	8.27900			0.00	0	7,500.00
JN02	On 06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On 05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On 06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On 05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000	0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000	0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000	0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000	0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE			7.50000	7.50000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.50	Call		0.00000	0,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.50	Put		0.00000	0,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.75	Call		0.00000	0,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000	0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000	0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000	0.00	0	0.00
JROD	On	26/02/2010	Rodi			6.98400	7.00200		0.00	0	0.00
JROD	On	31/03/2010	Rodi			7.18400	7.20000		0.00	0	0.00
OTH1	On	06/05/2010	Index Future			301.22700	299.84500		0.00	0	3.00
R155	On	06/05/2010	Bond Future			7.34100	7.40100	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
R155	On	06/05/2010	Bond Future	7.50	Call		127.00000	309,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Put		0.00000	105,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Call		191.00000	528,000	2.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Put		0.00000	260,000	2.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Call		63.00000	268,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Put		0.00000	128,000	1.00	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.22400	8.28800		4.50	52,296,669.60	420	6,883.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,566.00000	1,743,000	4.34	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		547.00000	414,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.28100	8.34900		4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,615.00000	2,761,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		783.00000	615,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		1,876.00000	1,978,000	4.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		1,182.00000	970,000	4.25	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		3,456.00000	3,645,000	4.43	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		499.00000	374,000	4.43	0.00	0	500.00
R157	On	05/08/2010	Bond Future	8.25	Put		1,736.00000	1,482,000	4.21	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,278.00000	1,338,000	4.21	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.31200	8.38400		4.75	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,284.00000	2,458,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		1,774.00000	1,631,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,402.00000	2,582,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		1,674.00000	1,536,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,169.00000	2,338,000	5.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/11/2010	Bond Future	8.45	Put		1,879.00000	1,730,000	5.00	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.02100	9.11400		10.00	0.00	0	19,296.00
R186	On	06/05/2010	Bond Future	9.00	Call		1,526.00000	1,758,000	9.16	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		2,584.00000	1,954,000	9.16	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.06800	9.16300		10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,606.00000	3,877,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		2,819.00000	2,221,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,627.00000	1,717,000	9.79	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		5,479.00000	4,700,000	9.79	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		6,475.00000	6,964,000	10.47	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		1,323.00000	943,000	10.47	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		8,119.00000	8,704,000	10.74	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		882.00000	598,000	10.74	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			9.09800	9.19700		11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,420.00000	4,907,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		3,945.00000	3,537,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,646.00000	5,148,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		3,726.00000	3,333,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,200.00000	4,292,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		4,173.00000	3,370,000	10.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.24200	8.30600		4.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,200.00000	1,329,000	4.06	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		464.00000	349,000	4.06	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.29300	8.36100		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
R201	On	05/08/2010	Bond Future	9.00	Call		2,716.00000	2,857,000	4.42	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		432.00000	326,000	4.42	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.31100	8.38400		4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,593.00000	1,733,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		1,194.00000	1,082,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		1,687.00000	1,832,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		1,117.00000	1,009,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,502.00000	1,637,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		1,275.00000	1,158,000	4.00	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.78200	8.85500		6.50	0.00	0	1,710.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,525.00000	1,722,000	6.25	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		773.00000	589,000	6.25	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.83900	8.91600		6.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,766.00000	2,903,000	6.38	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		1,093.00000	839,000	6.38	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.87900	8.95900		7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		3,030.00000	3,272,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		1,610.00000	1,457,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,174.00000	3,423,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		1,513.00000	1,367,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		2,890.00000	3,126,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		1,712.00000	1,553,000	7.00	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.82000	8.89300		7.25	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,564.00000	1,732,000	6.75	0.00	0	200.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R204	On	06/05/2010	Bond Future	9.00	Put		954.00000	702,000	6.75	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.50	Call		3,629.00000	3,952,000	7.06	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Put		233.00000	137,000	7.06	0.00	0	200.00
R204	On	06/05/2010	Bond Future	8.50	Put		2,694.00000	2,305,000	6.61	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		408.00000	439,000	6.61	0.00	0	200.00
R204	On	05/08/2010	Bond Future			8.87500	8.95100		7.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,903.00000	3,081,000	7.41	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		1,249.00000	1,001,000	7.41	0.00	0	0.00
R204	On	04/11/2010	Bond Future			8.91000	8.99000		7.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,331.00000	3,595,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		1,922.00000	1,747,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,486.00000	3,758,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		1,810.00000	1,643,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,179.00000	3,435,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		2,039.00000	1,856,000	8.00	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.28600	8.36100		3.75	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,414.00000	1,561,000	3.56	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		231.00000	148,000	3.56	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.35400	8.43600		3.75	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		2,003.00000	2,129,000	3.64	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		398.00000	288,000	3.64	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.37800	8.46600		3.75	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,368.00000	1,492,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		1,276.00000	1,163,000	4.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/11/2010	Bond Future	8.55	Call		1,437.00000	1,564,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		1,211.00000	1,100,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,301.00000	1,421,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		1,344.00000	1,227,000	4.00	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.00200	9.07500		8.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		1,872.00000	2,039,000	7.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		853.00000	591,000	7.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.06000	9.13600		8.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,215.00000	3,454,000	8.42	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		1,155.00000	956,000	8.42	0.00	0	0.00
R207	On	04/11/2010	Bond Future			9.09700	9.17600		8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		2,907.00000	3,148,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		2,491.00000	2,284,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,052.00000	3,301,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		2,356.00000	2,158,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		2,766.00000	3,000,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		2,631.00000	2,417,000	9.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.03600	9.10900		9.00	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		1,793.00000	1,999,000	8.50	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		942.00000	703,000	8.50	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.08900	9.16400		9.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,266.00000	3,457,000	8.93	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		1,290.00000	1,032,000	8.93	0.00	0	0.00
R208	On	04/11/2010	Bond Future			9.12600	9.20400		9.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R208	On	04/11/2010	Bond Future	9.25	Call		2,934.00000	3,179,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		2,664.00000	2,449,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,082.00000	3,335,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		2,520.00000	2,313,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		2,790.00000	2,748,000	9.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		2,814.00000	2,311,000	9.00	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.99100	9.07300		13.00	0.00	0	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		283.00000	315,000	11.90	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		4,867.00000	4,271,000	11.90	0.00	0	0.00
R209	On	05/08/2010	Bond Future			9.02600	9.11000		13.50	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		1,489.00000	1,545,000	12.39	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		4,293.00000	3,711,000	12.39	0.00	0	0.00
R209	On	04/11/2010	Bond Future			9.04900	9.13500		14.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,131.00000	3,204,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		4,157.00000	3,579,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,299.00000	3,383,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		3,942.00000	3,375,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,968.00000	3,030,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		4,380.00000	3,791,000	14.00	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			307.42500	306.05300			0.00	0	100.00
Total for Derivatives :										312,894,745.20	33,567	878,184.00
<u>j-Bonds</u>												
CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R153	On	31/08/2010	Spot Bond			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.32000	7.38000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.17000	8.23000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.98000	9.07000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.19000	8.25000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.73000	8.80000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.77000	8.84000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.22000	8.29000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.94500	9.02000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.99000	9.06000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.95500	9.04000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:									312,894,745.20	33,567	878,184.00	