



Daily MTM Report

Daily summary for: 08/03/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 15/03/2010 Foreign Exchange Future			7.38140	7.46700		14.10	101,132,561.40	13,701	229,121.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	55.43	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		9,033.00000	9,119,000	55.43	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	56.47	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		7,033.00000	7,119,000	56.47	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	55.43	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,783.00000	8,869,000	55.43	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	56.77	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,783.00000	6,869,000	56.77	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		0.00000	0,000	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		783.00000	869,000	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		229.00000	148,000	15.19	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		12.00000	17,000	15.19	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,217.00000	1,131,000	22.82	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		0.00000	0,000	22.82	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,217.00000	2,131,000	28.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	28.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,217.00000	3,131,000	16.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	16.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	55.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,533.00000	8,619,000	55.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		468.00000	382,000	17.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		1.00000	1,000	17.01	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,467.00000	1,381,000	25.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	25.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,467.00000	2,381,000	25.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	25.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,467.00000	3,381,000	16.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	16.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	55.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,583.00000	8,669,000	55.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	57.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,583.00000	6,669,000	57.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,417.00000	3,331,000	16.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	16.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	55.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,683.00000	8,769,000	55.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	51.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,683.00000	4,769,000	51.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		322.00000	237,000	15.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		5.00000	6,000	15.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,317.00000	1,231,000	23.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	23.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,317.00000	3,231,000	16.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	16.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	55.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,983.00000	9,069,000	55.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	56.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,983.00000	7,069,000	56.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	55.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		9,183.00000	9,269,000	55.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	56.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		7,183.00000	7,269,000	56.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		0.00000	0,000	27.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,183.00000	1,269,000	27.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		1,817.00000	1,731,000	28.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	28.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		2,817.00000	2,731,000	20.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	20.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	55.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		9,133.00000	9,219,000	55.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	56.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		7,133.00000	7,219,000	56.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	55.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		9,083.00000	9,169,000	55.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	56.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		7,083.00000	7,169,000	56.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	55.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,883.00000	8,969,000	55.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	56.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,883.00000	6,969,000	56.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	55.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,933.00000	9,019,000	55.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	56.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,933.00000	7,019,000	56.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	55.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,833.00000	8,919,000	55.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	56.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,833.00000	6,919,000	56.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,167.00000	1,081,000	22.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	22.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,167.00000	2,081,000	29.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	29.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,167.00000	3,081,000	16.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	16.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	55.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,733.00000	8,819,000	55.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	56.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,733.00000	6,819,000	56.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	55.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,633.00000	8,719,000	55.43	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	14.10	Call		0.00000	0,000	56.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,633.00000	6,719,000	56.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	53.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		5,133.00000	5,219,000	53.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,367.00000	3,281,000	16.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	16.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		0.00000	0,000	22.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		733.00000	819,000	22.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		275.00000	191,000	15.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		8.00000	10,000	15.56	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,267.00000	1,181,000	23.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	23.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,267.00000	2,181,000	28.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	28.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,267.00000	3,181,000	16.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	16.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		0.00000	0,000	24.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		883.00000	969,000	24.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		146.00000	76,000	14.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		29.00000	45,000	14.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,117.00000	1,031,000	21.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	21.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,117.00000	2,031,000	30.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	30.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,117.00000	3,031,000	16.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	16.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		867.00000	781,000	19.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		0.00000	0,000	19.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		1,867.00000	1,781,000	29.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	29.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		2,867.00000	2,781,000	19.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	19.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		80.00000	32,000	14.65	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		63.00000	101,000	14.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,017.00000	931,000	21.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		0.00000	0,000	21.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,017.00000	1,931,000	30.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	30.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,017.00000	2,931,000	17.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	17.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		0.00000	0,000	24.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		933.00000	1,019,000	24.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		111.00000	49,000	14.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		44.00000	68,000	14.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,067.00000	1,981,000	31.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	31.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,067.00000	2,981,000	16.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	16.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		967.00000	881,000	20.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		0.00000	0,000	20.64	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	5.50	Call		1,967.00000	1,881,000	30.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	30.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		2,967.00000	2,881,000	18.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	18.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	56.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,583.00000	5,669,000	56.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		917.00000	831,000	20.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		0.00000	0,000	20.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		1,917.00000	1,831,000	29.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	29.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		2,917.00000	2,831,000	18.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	18.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	51.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,733.00000	4,819,000	51.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		0.00000	0,000	28.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,233.00000	1,319,000	28.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		15.00000	3,000	17.37	0.00	0	747.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		248.00000	322,000	17.37	0.00	0	562.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		767.00000	681,000	19.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		0.00000	0,000	19.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,767.00000	1,681,000	28.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	28.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,767.00000	2,681,000	21.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	21.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		10.00000	2,000	17.91	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		293.00000	371,000	17.91	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		717.00000	631,000	18.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		0.00000	0,000	18.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,717.00000	1,631,000	27.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	27.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,717.00000	2,631,000	21.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	21.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	32.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,583.00000	1,669,000	32.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		419.00000	333,000	16.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		2.00000	2,000	16.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,417.00000	1,331,000	24.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	24.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,417.00000	2,331,000	26.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	26.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		5.00000	1,000	19.00	0.00	0	4,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		388.00000	470,000	19.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		617.00000	531,000	18.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		0.00000	0,000	18.10	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,617.00000	1,531,000	26.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	26.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,617.00000	2,531,000	23.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	23.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	30.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,433.00000	1,519,000	30.43	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	6.90	Call		567.00000	482,000	17.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		0.00000	1,000	17.73	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,567.00000	1,481,000	26.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	26.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		517.00000	432,000	17.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		0.00000	1,000	17.37	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,517.00000	1,431,000	25.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	25.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,517.00000	2,431,000	24.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	24.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	56.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,633.00000	5,719,000	56.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	51.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,633.00000	4,719,000	51.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		370.00000	284,000	16.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		3.00000	3,000	16.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,367.00000	1,281,000	24.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	24.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,367.00000	2,281,000	26.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	26.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	50.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,533.00000	4,619,000	50.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		186.00000	109,000	14.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		19.00000	28,000	14.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	55.43	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		7,933.00000	8,019,000	55.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,067.00000	981,000	21.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		0.00000	0,000	21.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,567.00000	2,481,000	23.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	23.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,067.00000	3,981,000	16.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	16.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	55.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		8,183.00000	8,269,000	55.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	54.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		5,183.00000	5,269,000	54.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		817.00000	731,000	19.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		0.00000	0,000	19.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,317.00000	2,231,000	27.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	27.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		3,817.00000	3,731,000	16.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	16.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		58.00000	20,000	15.19	0.00	0	8,029.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		91.00000	139,000	15.19	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	33.15	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,683.00000	1,769,000	33.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	52.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,783.00000	4,869,000	52.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		42.00000	13,000	15.74	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		125.00000	182,000	15.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		30.00000	8,000	16.28	0.00	0	228.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		163.00000	227,000	16.28	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	36.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		2,083.00000	2,169,000	36.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		0.00000	0,000	36.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,983.00000	2,069,000	36.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		21.00000	5,000	16.82	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		204.00000	274,000	16.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		3.00000	0,000	19.55	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		436.00000	519,000	19.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	53.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,983.00000	5,069,000	53.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		1.00000	0,000	21.18	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		584.00000	669,000	21.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	54.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,233.00000	5,319,000	54.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		0.00000	0,000	23.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		833.00000	919,000	23.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	52.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,883.00000	4,969,000	52.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	37.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,183.00000	2,269,000	37.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2.00000	0,000	20.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		485.00000	569,000	20.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	52.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,933.00000	5,019,000	52.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2.00000	0,000	20.63	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		535.00000	619,000	20.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		1.00000	0,000	22.27	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		684.00000	769,000	22.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	53.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		5,033.00000	5,119,000	53.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	40.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,633.00000	2,719,000	40.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	39.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,533.00000	2,619,000	39.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	38.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,433.00000	2,519,000	38.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		1.00000	0,000	21.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		634.00000	719,000	21.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	55.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,433.00000	5,519,000	55.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	40.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,733.00000	2,819,000	40.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	26.08	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1,033.00000	1,119,000	26.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	55.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,383.00000	5,469,000	55.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		0.00000	0,000	25.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		983.00000	1,069,000	25.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	55.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,483.00000	5,569,000	55.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	26.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1,083.00000	1,169,000	26.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	55.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,533.00000	5,619,000	55.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	41.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,933.00000	3,019,000	41.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	41.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,833.00000	2,919,000	41.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	27.17	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1,133.00000	1,219,000	27.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	56.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,683.00000	5,769,000	56.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	28.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,283.00000	1,369,000	28.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	57.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		6,183.00000	6,269,000	57.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	31.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,533.00000	1,619,000	31.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	57.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,783.00000	5,869,000	57.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	42.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		3,083.00000	3,169,000	42.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	29.89	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	8.85	Put		1,383.00000	1,469,000	29.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	57.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		6,133.00000	6,219,000	57.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	57.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,883.00000	5,969,000	57.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	43.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3,183.00000	3,269,000	43.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	30.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,483.00000	1,569,000	30.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	56.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,733.00000	5,819,000	56.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	42.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		3,033.00000	3,119,000	42.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	29.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,333.00000	1,419,000	29.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	57.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		6,033.00000	6,119,000	57.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	34.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,833.00000	1,919,000	34.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		0.00000	0,000	35.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,933.00000	2,019,000	35.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	57.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,333.00000	6,419,000	57.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	37.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		2,133.00000	2,219,000	37.08	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	14.00	Call		0.00000	0,000	57.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,533.00000	6,619,000	57.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	50.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,433.00000	4,519,000	50.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	38.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,333.00000	2,419,000	38.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	56.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,683.00000	6,769,000	56.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	51.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,583.00000	4,669,000	51.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	50.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,483.00000	4,569,000	50.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	57.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,433.00000	6,519,000	57.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	49.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,333.00000	4,419,000	49.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	49.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,233.00000	4,319,000	49.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	37.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,233.00000	2,319,000	37.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	57.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,483.00000	6,569,000	57.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	50.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,383.00000	4,469,000	50.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	49.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		4,283.00000	4,369,000	49.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	49.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		4,183.00000	4,269,000	49.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	48.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		4,083.00000	4,169,000	48.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	57.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,833.00000	5,919,000	57.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	43.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		3,133.00000	3,219,000	43.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	32.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,633.00000	1,719,000	32.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	57.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,933.00000	6,019,000	57.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	44.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,433.00000	3,519,000	44.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	44.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,333.00000	3,419,000	44.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	43.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,233.00000	3,319,000	43.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	33.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,733.00000	1,819,000	33.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	57.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,983.00000	6,069,000	57.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	43.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,283.00000	3,369,000	43.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	34.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,783.00000	1,869,000	34.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	57.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		6,083.00000	6,169,000	57.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	48.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,983.00000	4,069,000	48.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	47.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,883.00000	3,969,000	47.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	47.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,783.00000	3,869,000	47.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	46.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,683.00000	3,769,000	46.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	45.79	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,583.00000	3,669,000	45.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	45.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,483.00000	3,569,000	45.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	44.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,383.00000	3,469,000	44.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		0.00000	0,000	35.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,883.00000	1,969,000	35.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	57.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,233.00000	6,319,000	57.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	48.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		4,133.00000	4,219,000	48.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	48.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		4,033.00000	4,119,000	48.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	47.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,933.00000	4,019,000	47.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	47.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,833.00000	3,919,000	47.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	46.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,733.00000	3,819,000	46.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	46.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,633.00000	3,719,000	46.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	36.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		2,033.00000	2,119,000	36.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	53.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		5,083.00000	5,169,000	53.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	42.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,983.00000	3,069,000	42.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	41.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,883.00000	2,969,000	41.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	40.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,783.00000	2,869,000	40.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	40.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,683.00000	2,769,000	40.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	39.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,583.00000	2,669,000	39.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	39.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,483.00000	2,569,000	39.18	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	9.75	Call		0.00000	0,000	37.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,283.00000	2,369,000	37.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	52.33	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,833.00000	4,919,000	52.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	38.58	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,383.00000	2,469,000	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		0.00000	0,000	48.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,973.00000	4,059,000	48.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	45.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,533.00000	3,619,000	45.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	55.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		8,133.00000	8,219,000	55.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		3,867.00000	3,781,000	16.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	16.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	55.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		8,083.00000	8,169,000	55.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		3,917.00000	3,831,000	16.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	16.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	55.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,233.00000	8,319,000	55.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,767.00000	3,681,000	16.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	16.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	55.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,333.00000	8,419,000	55.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		7.00000	1,000	18.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		340.00000	420,000	18.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		667.00000	581,000	18.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		0.00000	0,000	18.46	0.00	0	12,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,667.00000	1,581,000	27.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	27.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,667.00000	2,581,000	22.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	22.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,667.00000	3,581,000	16.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	16.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	55.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,383.00000	8,469,000	55.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	57.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,383.00000	6,469,000	57.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,617.00000	3,531,000	16.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	16.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	55.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,433.00000	8,519,000	55.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,567.00000	3,481,000	16.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	16.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	55.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,983.00000	8,069,000	55.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,017.00000	3,931,000	16.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	16.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	55.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		8,033.00000	8,119,000	55.43	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	3.50	Call		3,967.00000	3,881,000	16.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	16.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	55.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,283.00000	8,369,000	55.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	57.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,283.00000	6,369,000	57.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,717.00000	3,631,000	16.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	16.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	55.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,483.00000	8,569,000	55.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,517.00000	3,431,000	16.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	16.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.50890	7.59570		16.01	113,151,614.10	15,069	60,824.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		79.00000	59,000	20.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		883.00000	950,000	20.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,554.00000	8,641,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	34.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,554.00000	6,641,000	34.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,446.00000	3,359,000	23.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	23.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,604.00000	8,691,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	34.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,604.00000	6,691,000	34.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,396.00000	3,309,000	24.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	24.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,704.00000	8,791,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		9,004.00000	9,091,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,204.00000	9,291,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	36.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,204.00000	7,291,000	36.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		2.00000	1,000	26.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,206.00000	3,292,000	26.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,154.00000	9,241,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	36.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,154.00000	7,241,000	36.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		2.00000	2,000	26.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,156.00000	3,243,000	26.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,847.00000	1,760,000	20.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		1.00000	1,000	20.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,846.00000	2,759,000	25.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	25.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,104.00000	9,191,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	35.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,104.00000	7,191,000	35.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,904.00000	8,991,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,954.00000	9,041,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,854.00000	8,941,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	35.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,854.00000	6,941,000	35.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		340.00000	278,000	15.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		194.00000	219,000	15.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,153.00000	1,066,000	15.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		7.00000	7,000	15.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,146.00000	2,060,000	22.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	1,000	22.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,146.00000	3,059,000	25.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	25.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,754.00000	8,841,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	34.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,754.00000	6,841,000	34.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,251.00000	1,165,000	16.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		5.00000	6,000	16.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,246.00000	2,159,000	22.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	22.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,246.00000	3,159,000	25.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	25.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,654.00000	8,741,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		463.00000	393,000	15.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		117.00000	134,000	15.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,350.00000	1,263,000	17.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		4.00000	4,000	17.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,346.00000	3,259,000	24.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	24.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	34.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,704.00000	6,791,000	34.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	30.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,204.00000	5,291,000	30.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		91.00000	69,000	19.62	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		795.00000	860,000	19.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		430.00000	362,000	15.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		134.00000	153,000	15.91	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,301.00000	1,214,000	16.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		5.00000	5,000	16.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,296.00000	2,209,000	23.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	23.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,296.00000	3,209,000	24.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	24.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		73.00000	55,000	20.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		927.00000	996,000	20.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		49.00000	36,000	21.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,203.00000	1,277,000	21.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	35.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,004.00000	7,091,000	35.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	35.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,954.00000	7,041,000	35.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		1.00000	0,000	26.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,955.00000	4,041,000	26.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	35.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,904.00000	6,991,000	35.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		52.00000	39,000	21.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,156.00000	1,230,000	21.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		912.00000	830,000	15.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		16.00000	21,000	15.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,897.00000	1,810,000	20.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		1.00000	1,000	20.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,896.00000	2,809,000	25.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	25.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		68.00000	51,000	20.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		972.00000	1,042,000	20.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		314.00000	253,000	16.01	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		218.00000	244,000	16.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,096.00000	2,010,000	22.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	1,000	22.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,096.00000	3,009,000	25.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	25.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	31.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,454.00000	5,541,000	31.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	28.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,454.00000	4,541,000	28.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1.00000	1,000	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,455.00000	3,542,000	26.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		64.00000	48,000	20.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,018.00000	1,089,000	20.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		288.00000	233,000	16.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		242.00000	274,000	16.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,054.00000	969,000	15.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		8.00000	10,000	15.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,047.00000	1,960,000	21.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		1.00000	1,000	21.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,046.00000	2,959,000	25.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	25.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	31.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,504.00000	5,591,000	31.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	28.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,504.00000	4,591,000	28.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1.00000	1,000	26.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,505.00000	3,592,000	26.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		59.00000	44,000	20.98	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	8.60	Put		1,063.00000	1,135,000	20.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,006.00000	922,000	15.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		10.00000	13,000	15.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,997.00000	1,910,000	21.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		1.00000	1,000	21.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,996.00000	2,909,000	25.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	25.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	31.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,554.00000	5,641,000	31.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1.00000	1,000	26.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,555.00000	3,642,000	26.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		56.00000	41,000	21.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,110.00000	1,182,000	21.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		958.00000	876,000	15.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		12.00000	17,000	15.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,947.00000	1,860,000	21.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		1.00000	1,000	21.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,946.00000	2,859,000	25.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	25.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	31.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,704.00000	5,791,000	31.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	29.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,704.00000	4,791,000	29.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1.00000	1,000	26.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,705.00000	3,792,000	26.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		46.00000	34,000	21.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,250.00000	1,325,000	21.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		194.00000	153,000	17.36	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		398.00000	444,000	17.36	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		821.00000	740,000	15.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		25.00000	31,000	15.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,797.00000	1,710,000	20.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		1.00000	1,000	20.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,796.00000	2,709,000	24.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	24.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		179.00000	141,000	17.59	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		433.00000	482,000	17.59	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		776.00000	697,000	15.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		30.00000	38,000	15.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,748.00000	1,661,000	19.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		2.00000	2,000	19.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,746.00000	2,659,000	24.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	24.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	31.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,804.00000	5,891,000	31.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1.00000	0,000	26.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,805.00000	3,891,000	26.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		40.00000	30,000	22.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,344.00000	1,421,000	22.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		166.00000	130,000	17.82	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		470.00000	521,000	17.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		733.00000	654,000	15.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		37.00000	45,000	15.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,698.00000	1,611,000	19.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		2.00000	2,000	19.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,696.00000	2,609,000	24.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	24.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,904.00000	5,991,000	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		1.00000	0,000	26.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,905.00000	3,991,000	26.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	32.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,104.00000	6,191,000	32.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	30.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,104.00000	5,191,000	30.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	27.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,104.00000	4,191,000	27.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		3.00000	2,000	26.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,107.00000	3,193,000	26.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	32.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,054.00000	6,141,000	32.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	29.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,054.00000	5,141,000	29.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		1.00000	0,000	27.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,055.00000	4,141,000	27.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		533.00000	461,000	15.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		87.00000	102,000	15.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,449.00000	1,362,000	17.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		3.00000	3,000	17.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,446.00000	2,359,000	23.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	23.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	32.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		6,004.00000	6,091,000	32.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		1.00000	0,000	27.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,005.00000	4,091,000	27.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		3.00000	2,000	26.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,007.00000	3,093,000	26.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		32.00000	23,000	23.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,536.00000	1,614,000	23.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		122.00000	94,000	18.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		626.00000	685,000	18.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		571.00000	497,000	15.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		75.00000	88,000	15.81	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,499.00000	1,412,000	18.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		3.00000	3,000	18.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,496.00000	2,409,000	23.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	23.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	32.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,854.00000	5,941,000	32.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1.00000	0,000	26.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,855.00000	3,941,000	26.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		154.00000	120,000	18.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		508.00000	561,000	18.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		691.00000	613,000	15.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		45.00000	54,000	15.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,648.00000	1,561,000	19.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		2.00000	2,000	19.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,646.00000	2,559,000	24.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	24.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	31.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,754.00000	5,841,000	31.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	29.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,754.00000	4,841,000	29.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1.00000	1,000	26.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,755.00000	3,842,000	26.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		38.00000	28,000	22.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,392.00000	1,469,000	22.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		43.00000	32,000	22.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,297.00000	1,373,000	22.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	30.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,404.00000	5,491,000	30.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	28.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,404.00000	4,491,000	28.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		36.00000	26,000	22.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,440.00000	1,517,000	22.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		649.00000	573,000	15.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		53.00000	64,000	15.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,598.00000	1,511,000	18.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		2.00000	2,000	18.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	31.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,604.00000	5,691,000	31.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1.00000	1,000	26.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,605.00000	3,692,000	26.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		28.00000	21,000	23.69	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,632.00000	1,712,000	23.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		497.00000	426,000	15.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		101.00000	117,000	15.86	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,400.00000	1,313,000	17.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		4.00000	4,000	17.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,396.00000	2,309,000	23.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	23.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	27.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,254.00000	4,341,000	27.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		27.00000	20,000	23.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,681.00000	1,761,000	23.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		34.00000	25,000	23.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,488.00000	1,566,000	23.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		399.00000	332,000	15.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		153.00000	173,000	15.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	38.32	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	15.50	Put		7,904.00000	7,991,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,404.00000	6,491,000	33.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,904.00000	4,991,000	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		2.00000	1,000	26.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,406.00000	3,492,000	26.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,103.00000	1,017,000	15.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		7.00000	8,000	15.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,596.00000	2,509,000	24.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	24.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,096.00000	4,009,000	20.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	20.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,154.00000	8,241,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	34.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,654.00000	6,741,000	34.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1.00000	1,000	26.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,655.00000	3,742,000	26.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		98.00000	74,000	19.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		752.00000	815,000	19.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		866.00000	784,000	15.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		20.00000	25,000	15.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,346.00000	2,259,000	23.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	23.22	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	14/06/2010	Foreign Exchange Future	3.75	Call		3,846.00000	3,759,000	21.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	21.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		25.00000	19,000	24.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,729.00000	1,810,000	24.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		265.00000	214,000	16.46	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		269.00000	305,000	16.46	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	28.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,654.00000	4,741,000	28.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	27.92	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,304.00000	4,391,000	27.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		30.00000	22,000	23.46	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,584.00000	1,663,000	23.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		24.00000	18,000	24.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,778.00000	1,859,000	24.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		245.00000	197,000	16.69	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		299.00000	338,000	16.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	28.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,604.00000	4,691,000	28.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		19.00000	13,000	25.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,023.00000	2,104,000	25.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		21.00000	15,000	25.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,925.00000	2,006,000	25.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		226.00000	181,000	16.91	0.00	0	10,600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		330.00000	372,000	16.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		17.00000	12,000	25.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,071.00000	2,153,000	25.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		20.00000	14,000	25.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,974.00000	2,055,000	25.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		22.00000	16,000	24.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,876.00000	1,957,000	24.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		210.00000	167,000	17.14	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		364.00000	408,000	17.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	29.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,954.00000	5,041,000	29.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		113.00000	87,000	18.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		667.00000	728,000	18.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	30.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,154.00000	5,241,000	30.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		3.00000	2,000	26.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,057.00000	3,143,000	26.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		4.00000	2,000	25.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,958.00000	3,043,000	25.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		4.00000	3,000	25.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,858.00000	2,944,000	25.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		84.00000	64,000	19.85	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		838.00000	905,000	19.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	29.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,004.00000	5,091,000	29.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		4.00000	2,000	25.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,908.00000	2,993,000	25.94	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	10.40	Call		5.00000	3,000	25.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,809.00000	2,894,000	25.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		105.00000	80,000	19.17	0.00	0	135.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		709.00000	771,000	19.17	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	29.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,854.00000	4,941,000	29.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		5.00000	3,000	25.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,759.00000	2,844,000	25.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		6.00000	4,000	25.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,660.00000	2,745,000	25.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		7.00000	5,000	25.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,561.00000	2,646,000	25.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		9.00000	6,000	25.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,463.00000	2,547,000	25.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		10.00000	7,000	25.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,364.00000	2,448,000	25.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		12.00000	8,000	25.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,266.00000	2,349,000	25.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		14.00000	10,000	25.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,168.00000	2,251,000	25.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		132.00000	102,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		586.00000	643,000	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	28.60	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,554.00000	4,641,000	28.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		23.00000	17,000	24.59	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		1,827.00000	1,908,000	24.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	29.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,804.00000	4,891,000	29.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		6.00000	4,000	25.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,710.00000	2,795,000	25.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		7.00000	4,000	25.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,611.00000	2,695,000	25.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		8.00000	5,000	25.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,512.00000	2,596,000	25.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		11.00000	7,000	25.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,315.00000	2,398,000	25.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		13.00000	9,000	25.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,217.00000	2,300,000	25.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		16.00000	11,000	25.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,120.00000	2,202,000	25.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		142.00000	110,000	18.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		546.00000	601,000	18.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		9.00000	6,000	25.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,413.00000	2,497,000	25.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,104.00000	8,191,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,896.00000	3,809,000	21.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	21.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	33.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,154.00000	6,241,000	33.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	27.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,154.00000	4,241,000	27.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,204.00000	8,291,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	33.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,204.00000	6,291,000	33.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	27.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,204.00000	4,291,000	27.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,796.00000	3,709,000	22.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	22.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,354.00000	8,441,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,354.00000	6,441,000	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	28.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,354.00000	4,441,000	28.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,646.00000	3,559,000	22.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	22.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,254.00000	8,341,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	33.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,254.00000	6,341,000	33.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,746.00000	3,659,000	22.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	22.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	38.32	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	17.50	Put		9,904.00000	9,991,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,304.00000	8,391,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	33.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,304.00000	6,391,000	33.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,696.00000	3,609,000	22.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	22.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,404.00000	8,491,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,596.00000	3,509,000	23.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	23.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,454.00000	8,541,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	33.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,454.00000	6,541,000	33.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		609.00000	534,000	15.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		63.00000	75,000	15.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,548.00000	1,462,000	18.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		2.00000	3,000	18.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,546.00000	2,459,000	23.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	23.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,546.00000	3,459,000	23.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	23.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		8,004.00000	8,091,000	38.32	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		3,996.00000	3,909,000	20.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	20.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		8,054.00000	8,141,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,946.00000	3,859,000	21.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	21.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,504.00000	8,591,000	38.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	34.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,504.00000	6,591,000	34.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,496.00000	3,409,000	23.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	23.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		369.00000	304,000	15.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		173.00000	195,000	15.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.63560	7.72440		17.14	2,817,536.40	369	7,192.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,126.00000	8,214,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	28.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,127.00000	6,215,000	28.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		17.00000	12,000	28.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,143.00000	4,226,000	28.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		67.00000	55,000	24.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,193.00000	2,269,000	24.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		944.00000	866,000	16.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		70.00000	80,000	16.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,882.00000	1,795,000	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		8.00000	9,000	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,876.00000	2,787,000	23.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		2.00000	1,000	23.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,875.00000	3,786,000	28.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	28.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,076.00000	8,164,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		1.00000	1,000	27.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,077.00000	6,165,000	27.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		18.00000	13,000	28.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,094.00000	4,177,000	28.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		69.00000	57,000	24.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,145.00000	2,221,000	24.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		366.00000	319,000	17.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		442.00000	483,000	17.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		985.00000	906,000	16.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		61.00000	70,000	16.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,932.00000	1,844,000	19.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		8.00000	8,000	19.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,926.00000	2,837,000	24.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		2.00000	1,000	24.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,925.00000	3,836,000	28.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	28.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		348.00000	303,000	18.05	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		474.00000	517,000	18.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,176.00000	8,264,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	28.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,177.00000	6,265,000	28.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		16.00000	12,000	28.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,192.00000	4,276,000	28.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		64.00000	52,000	25.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,240.00000	2,316,000	25.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		331.00000	288,000	18.23	28,800.00	100	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		507.00000	552,000	18.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		904.00000	826,000	16.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		80.00000	90,000	16.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,833.00000	1,745,000	18.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		9.00000	9,000	18.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,826.00000	2,737,000	23.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		2.00000	1,000	23.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,825.00000	3,736,000	28.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	28.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,226.00000	8,314,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	28.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,227.00000	6,315,000	28.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		15.00000	11,000	28.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,241.00000	4,325,000	28.84	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	13/09/2010	Foreign Exchange Future	9.95	Call		62.00000	50,000	25.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,288.00000	2,364,000	25.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		315.00000	273,000	18.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		541.00000	587,000	18.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		864.00000	788,000	16.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		90.00000	102,000	16.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,784.00000	1,697,000	18.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		10.00000	11,000	18.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,776.00000	2,687,000	23.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		2.00000	1,000	23.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,775.00000	3,686,000	27.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	27.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,326.00000	8,414,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	28.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,327.00000	6,415,000	28.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		13.00000	10,000	28.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,339.00000	4,424,000	28.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		57.00000	47,000	25.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,383.00000	2,461,000	25.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		286.00000	247,000	18.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		612.00000	661,000	18.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		789.00000	715,000	16.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		115.00000	129,000	16.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,687.00000	1,599,000	18.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		13.00000	13,000	18.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,676.00000	2,588,000	22.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		2.00000	2,000	22.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,675.00000	3,586,000	27.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	27.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,376.00000	8,464,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	28.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,377.00000	6,465,000	28.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		12.00000	9,000	28.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,388.00000	4,473,000	28.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		55.00000	45,000	25.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,431.00000	2,509,000	25.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		273.00000	235,000	18.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		649.00000	699,000	18.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		753.00000	680,000	16.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		129.00000	144,000	16.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,638.00000	1,550,000	17.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		14.00000	14,000	17.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,626.00000	2,538,000	22.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		2.00000	2,000	22.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,625.00000	3,536,000	27.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	27.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,426.00000	8,514,000	30.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	28.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,427.00000	6,515,000	28.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		11.00000	8,000	28.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,437.00000	4,522,000	28.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		53.00000	43,000	25.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,479.00000	2,557,000	25.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		260.00000	223,000	19.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		686.00000	737,000	19.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		718.00000	646,000	16.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		144.00000	160,000	16.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,589.00000	1,502,000	17.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		15.00000	16,000	17.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,577.00000	2,488,000	22.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		3.00000	2,000	22.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,575.00000	3,486,000	27.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	27.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,576.00000	8,664,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	28.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,577.00000	6,665,000	28.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		9.00000	7,000	28.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,585.00000	4,671,000	28.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		47.00000	39,000	26.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,623.00000	2,703,000	26.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		619.00000	552,000	16.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		195.00000	216,000	16.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,445.00000	1,357,000	17.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		21.00000	21,000	17.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,427.00000	2,339,000	21.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		3.00000	3,000	21.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,425.00000	3,336,000	26.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	26.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,526.00000	8,614,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	28.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,527.00000	6,615,000	28.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		10.00000	7,000	28.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,536.00000	4,621,000	28.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		49.00000	40,000	25.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,575.00000	2,654,000	25.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		236.00000	203,000	19.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		762.00000	817,000	19.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		651.00000	582,000	16.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		177.00000	196,000	16.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,493.00000	1,405,000	17.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		19.00000	19,000	17.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,477.00000	2,388,000	21.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		3.00000	2,000	21.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,475.00000	3,386,000	26.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	26.69	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	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,676.00000	8,764,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	28.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,677.00000	6,765,000	28.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		8.00000	6,000	28.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,684.00000	4,770,000	28.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		44.00000	36,000	26.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,720.00000	2,800,000	26.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		206.00000	176,000	20.03	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		882.00000	940,000	20.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		559.00000	494,000	16.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		235.00000	258,000	16.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,349.00000	1,262,000	16.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		25.00000	26,000	16.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,328.00000	2,239,000	21.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		4.00000	3,000	21.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,325.00000	3,236,000	26.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		1.00000	0,000	26.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		225.00000	193,000	19.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		801.00000	857,000	19.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,976.00000	8,064,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		1.00000	1,000	27.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,977.00000	6,065,000	27.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		20.00000	15,000	29.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,996.00000	4,079,000	29.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		75.00000	62,000	24.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,051.00000	2,126,000	24.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		404.00000	354,000	17.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		380.00000	418,000	17.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,069.00000	988,000	16.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		45.00000	52,000	16.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,030.00000	1,942,000	19.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		6.00000	6,000	19.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,025.00000	2,937,000	24.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		1.00000	1,000	24.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,024.00000	3,936,000	29.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	29.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,026.00000	8,114,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		1.00000	1,000	27.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,027.00000	6,115,000	27.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		19.00000	14,000	28.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,045.00000	4,128,000	28.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		72.00000	59,000	24.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,098.00000	2,173,000	24.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		385.00000	336,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		411.00000	450,000	17.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,027.00000	947,000	16.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		53.00000	61,000	16.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,981.00000	1,893,000	19.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		7.00000	7,000	19.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,975.00000	2,887,000	24.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		1.00000	1,000	24.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,975.00000	3,886,000	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,276.00000	8,364,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	28.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,277.00000	6,365,000	28.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		14.00000	10,000	28.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,290.00000	4,374,000	28.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		59.00000	48,000	25.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,335.00000	2,412,000	25.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		300.00000	260,000	18.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		576.00000	624,000	18.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		826.00000	751,000	16.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		102.00000	115,000	16.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,735.00000	1,648,000	18.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		11.00000	12,000	18.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,726.00000	2,637,000	23.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		2.00000	1,000	23.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,725.00000	3,636,000	27.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	27.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	30.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,476.00000	8,564,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	28.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,477.00000	6,565,000	28.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		11.00000	8,000	28.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,487.00000	4,572,000	28.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		51.00000	42,000	25.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,527.00000	2,606,000	25.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		248.00000	213,000	19.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		724.00000	777,000	19.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		684.00000	614,000	16.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		160.00000	178,000	16.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,541.00000	1,454,000	17.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		17.00000	18,000	17.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,527.00000	2,438,000	22.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		3.00000	2,000	22.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,525.00000	3,436,000	26.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	26.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,626.00000	8,714,000	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	28.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,627.00000	6,715,000	28.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		9.00000	6,000	28.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,635.00000	4,720,000	28.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		46.00000	37,000	26.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,672.00000	2,751,000	26.13	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	8.35	Call		215.00000	184,000	19.85	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		841.00000	898,000	19.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		588.00000	522,000	16.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		214.00000	236,000	16.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,397.00000	1,310,000	16.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		23.00000	24,000	16.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,378.00000	2,289,000	21.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		4.00000	3,000	21.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,375.00000	3,286,000	26.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	26.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		98.00000	83,000	23.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,674.00000	1,747,000	23.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		110.00000	93,000	22.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,536.00000	1,607,000	22.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,006.00000	1,067,000	20.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		180.00000	153,000	20.57	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,134.00000	1,198,000	21.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		158.00000	134,000	21.11	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		114.00000	96,000	22.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,490.00000	1,560,000	22.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		123.00000	104,000	22.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,399.00000	1,468,000	22.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.76160	7.85270		17.74	0.00	0	673.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		3.00000	1,000	28.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,100.00000	8,189,000	28.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		20.00000	15,000	30.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,117.00000	6,203,000	30.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		49.00000	41,000	28.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,146.00000	4,229,000	28.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		127.00000	110,000	24.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,224.00000	2,298,000	24.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		463.00000	414,000	18.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		560.00000	602,000	18.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,023.00000	947,000	16.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		120.00000	135,000	16.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,919.00000	1,830,000	17.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		16.00000	18,000	17.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,907.00000	2,816,000	22.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		4.00000	4,000	22.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,904.00000	3,812,000	27.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	27.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		297.00000	263,000	20.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		994.00000	1,051,000	20.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		3.00000	1,000	28.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,150.00000	8,239,000	28.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		19.00000	14,000	30.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,166.00000	6,252,000	30.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		48.00000	40,000	28.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,195.00000	4,278,000	28.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		124.00000	107,000	24.29	0.00	0	300.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,271.00000	2,345,000	24.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		986.00000	911,000	16.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		133.00000	149,000	16.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,871.00000	1,782,000	17.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		18.00000	20,000	17.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,857.00000	2,766,000	21.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		4.00000	4,000	21.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,854.00000	3,763,000	26.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	1,000	26.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		2.00000	1,000	28.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,199.00000	8,289,000	28.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		18.00000	13,000	30.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,215.00000	6,301,000	30.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		46.00000	39,000	28.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,243.00000	4,327,000	28.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		120.00000	104,000	24.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,317.00000	2,392,000	24.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		429.00000	383,000	18.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		626.00000	671,000	18.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		950.00000	876,000	16.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		147.00000	164,000	16.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,823.00000	1,735,000	17.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		20.00000	23,000	17.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,807.00000	2,716,000	21.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		4.00000	4,000	21.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,804.00000	3,713,000	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	1,000	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		2.00000	1,000	28.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,249.00000	8,339,000	28.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		17.00000	13,000	30.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,264.00000	6,351,000	30.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		45.00000	38,000	28.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,292.00000	4,376,000	28.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		117.00000	101,000	24.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,364.00000	2,439,000	24.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		413.00000	368,000	18.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		660.00000	706,000	18.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		915.00000	842,000	16.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		162.00000	180,000	16.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,775.00000	1,687,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		22.00000	25,000	17.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,758.00000	2,667,000	21.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		5.00000	5,000	21.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,754.00000	3,663,000	26.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	1,000	26.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		446.00000	398,000	18.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		593.00000	636,000	18.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		2.00000	1,000	28.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,299.00000	8,389,000	28.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		16.00000	12,000	30.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,313.00000	6,400,000	30.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		44.00000	37,000	28.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,341.00000	4,425,000	28.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		113.00000	98,000	24.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,410.00000	2,486,000	24.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		398.00000	354,000	18.93	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		695.00000	742,000	18.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		881.00000	809,000	16.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		178.00000	197,000	16.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,728.00000	1,640,000	17.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		25.00000	28,000	17.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,708.00000	2,617,000	21.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		5.00000	5,000	21.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,704.00000	3,613,000	26.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	1,000	26.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		2.00000	1,000	28.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,349.00000	8,439,000	28.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		16.00000	11,000	30.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,363.00000	6,449,000	30.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		43.00000	36,000	28.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,390.00000	4,474,000	28.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		110.00000	95,000	24.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,457.00000	2,533,000	24.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		383.00000	341,000	19.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		730.00000	779,000	19.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		848.00000	777,000	16.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		195.00000	215,000	16.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,681.00000	1,593,000	17.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		28.00000	31,000	17.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,658.00000	2,567,000	20.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		5.00000	5,000	20.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,654.00000	3,563,000	25.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	1,000	25.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		2.00000	1,000	28.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,399.00000	8,489,000	28.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		15.00000	11,000	30.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,412.00000	6,499,000	30.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		42.00000	35,000	29.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,439.00000	4,523,000	29.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		107.00000	92,000	24.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,504.00000	2,580,000	24.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		369.00000	328,000	19.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		766.00000	816,000	19.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		815.00000	746,000	16.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		212.00000	234,000	16.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,634.00000	1,546,000	17.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		31.00000	34,000	17.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,609.00000	2,518,000	20.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		6.00000	6,000	20.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,604.00000	3,513,000	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	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	1,000	25.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		2.00000	1,000	28.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,599.00000	8,689,000	28.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		12.00000	9,000	30.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,609.00000	6,697,000	30.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		38.00000	32,000	29.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,635.00000	4,720,000	29.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		96.00000	83,000	25.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,693.00000	2,771,000	25.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		319.00000	282,000	19.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		916.00000	970,000	19.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		696.00000	631,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		293.00000	319,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,449.00000	1,363,000	16.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		46.00000	51,000	16.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,411.00000	2,320,000	19.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		8.00000	8,000	19.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,405.00000	3,314,000	24.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		2.00000	2,000	24.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		2.00000	1,000	28.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,549.00000	8,639,000	28.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		13.00000	9,000	30.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,560.00000	6,647,000	30.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		39.00000	33,000	29.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,586.00000	4,671,000	29.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		99.00000	85,000	25.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,646.00000	2,723,000	25.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		331.00000	293,000	19.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		878.00000	931,000	19.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		724.00000	658,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		271.00000	296,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,495.00000	1,408,000	16.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		42.00000	46,000	16.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,460.00000	2,369,000	19.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		7.00000	7,000	19.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,455.00000	3,363,000	24.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		2.00000	1,000	24.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		287.00000	253,000	20.28	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,034.00000	1,091,000	20.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		2.00000	1,000	28.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,649.00000	8,739,000	28.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		12.00000	8,000	30.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,659.00000	6,746,000	30.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		37.00000	31,000	29.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,684.00000	4,769,000	29.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		94.00000	81,000	25.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,741.00000	2,819,000	25.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		308.00000	272,000	19.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		955.00000	1,010,000	19.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		668.00000	604,000	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	13/12/2010	Foreign Exchange Future	7.50	Put		315.00000	342,000	17.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,404.00000	1,318,000	16.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		51.00000	56,000	16.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,361.00000	2,270,000	19.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		8.00000	8,000	19.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,355.00000	3,264,000	24.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		2.00000	2,000	24.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		356.00000	316,000	19.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		803.00000	854,000	19.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		3.00000	1,000	28.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,000.00000	8,089,000	28.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		21.00000	17,000	31.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,018.00000	6,105,000	31.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		51.00000	43,000	28.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,048.00000	4,131,000	28.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		135.00000	117,000	23.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,132.00000	2,205,000	23.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		500.00000	448,000	18.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		497.00000	536,000	18.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,099.00000	1,021,000	16.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		96.00000	109,000	16.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,016.00000	1,927,000	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		13.00000	15,000	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,006.00000	2,915,000	22.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		3.00000	3,000	22.66	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	13/12/2010	Foreign Exchange Future	3.85	Call		4,003.00000	3,912,000	27.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	27.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		3.00000	1,000	28.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,050.00000	8,139,000	28.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		20.00000	16,000	30.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,067.00000	6,154,000	30.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		50.00000	42,000	28.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,097.00000	4,180,000	28.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		131.00000	113,000	24.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,178.00000	2,251,000	24.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		481.00000	431,000	18.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		528.00000	569,000	18.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,060.00000	983,000	16.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		107.00000	121,000	16.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,967.00000	1,878,000	17.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		14.00000	16,000	17.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,957.00000	2,865,000	22.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		4.00000	3,000	22.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,953.00000	3,862,000	27.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	27.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		2.00000	1,000	28.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,449.00000	8,539,000	28.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		14.00000	10,000	30.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,461.00000	6,548,000	30.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		41.00000	35,000	29.07	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	13/12/2010	Foreign Exchange Future	12.30	Put		4,488.00000	4,573,000	29.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		104.00000	90,000	24.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,551.00000	2,628,000	24.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		784.00000	716,000	17.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		231.00000	254,000	17.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,587.00000	1,500,000	17.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		34.00000	38,000	17.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,559.00000	2,468,000	20.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		6.00000	6,000	20.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,554.00000	3,463,000	25.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	1,000	25.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		2.00000	1,000	28.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,499.00000	8,589,000	28.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		13.00000	10,000	30.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,510.00000	6,598,000	30.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		40.00000	34,000	29.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,537.00000	4,622,000	29.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		102.00000	87,000	25.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,599.00000	2,675,000	25.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		343.00000	304,000	19.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		840.00000	892,000	19.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		754.00000	686,000	17.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		251.00000	274,000	17.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,541.00000	1,454,000	16.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		38.00000	42,000	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	13/12/2010	Foreign Exchange Future	5.35	Call		2,510.00000	2,419,000	20.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		7.00000	7,000	20.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,504.00000	3,413,000	25.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		1.00000	1,000	25.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		7.00000	4,000	29.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,204.00000	7,292,000	29.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		29.00000	24,000	30.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,226.00000	5,312,000	30.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		72.00000	61,000	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,269.00000	3,349,000	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		213.00000	187,000	21.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,410.00000	1,475,000	21.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,803.00000	4,712,000	28.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	28.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,453.00000	1,519,000	21.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		206.00000	181,000	21.78	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		163.00000	142,000	22.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,810.00000	1,880,000	22.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		194.00000	170,000	22.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,541.00000	1,608,000	22.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		158.00000	138,000	23.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,855.00000	1,926,000	23.12	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.88740	7.98050		17.98	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		570.00000	520,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		590.00000	633,000	18.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		548.00000	530,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		618.00000	693,000	19.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		594.00000	542,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		564.00000	605,000	18.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future			11.17430	11.22180		13.46	0.00	0	17,919.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		10,778.00000	10,826,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		8,778.00000	8,826,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	52.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		6,778.00000	6,826,000	52.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	46.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		4,778.00000	4,826,000	46.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	37.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		2,778.00000	2,826,000	37.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	32.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,778.00000	1,826,000	32.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		4.00000	1,000	22.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		782.00000	827,000	22.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		254.00000	205,000	15.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		32.00000	31,000	15.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		1,222.00000	1,174,000	25.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		0.00000	0,000	25.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	54.06	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	22.15	Put		10,928.00000	10,976,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		8,928.00000	8,976,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	52.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		6,928.00000	6,976,000	52.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	47.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,928.00000	4,976,000	47.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	38.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,928.00000	2,976,000	38.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	34.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,928.00000	1,976,000	34.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		2.00000	1,000	23.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		930.00000	977,000	23.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		140.00000	96,000	13.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		68.00000	72,000	13.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,072.00000	1,025,000	24.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		0.00000	1,000	24.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		10,878.00000	10,926,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		8,878.00000	8,926,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	52.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,878.00000	6,926,000	52.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	47.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,878.00000	4,926,000	47.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	38.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,878.00000	2,926,000	38.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	33.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,878.00000	1,926,000	33.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		3.00000	1,000	23.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		881.00000	927,000	23.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		175.00000	128,000	14.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		53.00000	54,000	14.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,122.00000	1,074,000	24.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		0.00000	0,000	24.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,072.00000	2,024,000	30.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	30.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		10,278.00000	10,326,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,278.00000	8,326,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		10,128.00000	10,176,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,128.00000	8,176,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	51.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,128.00000	6,176,000	51.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	43.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,128.00000	4,176,000	43.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	35.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,128.00000	2,176,000	35.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		1.00000	0,000	25.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,129.00000	1,176,000	25.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		56.00000	33,000	15.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		184.00000	209,000	15.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		873.00000	825,000	22.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		1.00000	1,000	22.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,872.00000	1,824,000	29.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		0.00000	0,000	29.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		9,978.00000	10,026,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,978.00000	8,026,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	51.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,978.00000	6,026,000	51.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	43.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,978.00000	4,026,000	43.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	34.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,978.00000	2,026,000	34.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		2.00000	1,000	24.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		980.00000	1,027,000	24.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		108.00000	74,000	13.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		86.00000	100,000	13.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,022.00000	975,000	23.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		0.00000	1,000	23.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,022.00000	1,974,000	29.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	29.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		10,028.00000	10,076,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,028.00000	8,076,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	51.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,028.00000	6,076,000	51.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	43.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,028.00000	4,076,000	43.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	34.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,028.00000	2,076,000	34.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		2.00000	0,000	24.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,030.00000	1,076,000	24.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		87.00000	57,000	14.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		115.00000	133,000	14.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		973.00000	925,000	23.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		1.00000	1,000	23.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,972.00000	1,924,000	29.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	29.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		10,178.00000	10,226,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,178.00000	8,226,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	51.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,178.00000	6,226,000	51.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	44.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,178.00000	4,226,000	44.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	35.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,178.00000	2,226,000	35.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		1.00000	0,000	26.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		1,179.00000	1,226,000	26.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		45.00000	25,000	16.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		223.00000	251,000	16.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		823.00000	775,000	21.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		1.00000	1,000	21.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,822.00000	1,774,000	28.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		0.00000	0,000	28.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		10,428.00000	10,476,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,428.00000	8,476,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		10,578.00000	10,626,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		8,578.00000	8,626,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		10,828.00000	10,876,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,828.00000	8,876,000	54.06	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	18.05	Call		0.00000	0,000	52.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,828.00000	6,876,000	52.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	46.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,828.00000	4,876,000	46.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	33.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,828.00000	1,876,000	33.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		3.00000	1,000	22.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		831.00000	877,000	22.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		213.00000	165,000	14.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		41.00000	41,000	14.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,172.00000	1,124,000	25.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		0.00000	0,000	25.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		10,728.00000	10,776,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		8,728.00000	8,776,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		10,678.00000	10,726,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		8,678.00000	8,726,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		10,628.00000	10,676,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		8,628.00000	8,676,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	54.06	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	21.75	Put		10,528.00000	10,576,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		8,528.00000	8,576,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		10,378.00000	10,426,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,378.00000	8,426,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		10,328.00000	10,376,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,328.00000	8,376,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		10,228.00000	10,276,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,228.00000	8,276,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	51.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,228.00000	6,276,000	51.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	44.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,228.00000	4,276,000	44.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	35.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,228.00000	2,276,000	35.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		1.00000	0,000	26.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		1,229.00000	1,276,000	26.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		36.00000	19,000	16.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		264.00000	295,000	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	15/03/2010	Foreign Exchange Future	10.45	Call		774.00000	726,000	21.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2.00000	2,000	21.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,772.00000	1,724,000	28.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		0.00000	0,000	28.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		10,078.00000	10,126,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,078.00000	8,126,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	51.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,078.00000	6,126,000	51.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	47.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		5,078.00000	5,126,000	47.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	43.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,078.00000	4,126,000	43.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	39.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		3,078.00000	3,126,000	39.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	34.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,078.00000	2,126,000	34.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		1.00000	0,000	25.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		1,079.00000	1,126,000	25.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		70.00000	44,000	15.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		148.00000	170,000	15.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		923.00000	875,000	22.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		1.00000	1,000	22.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,922.00000	1,874,000	29.34	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	9.30	Put		0.00000	0,000	29.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	38.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,828.00000	2,876,000	38.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	52.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		6,678.00000	6,726,000	52.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	50.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		5,678.00000	5,726,000	50.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	46.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		4,678.00000	4,726,000	46.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	41.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		3,678.00000	3,726,000	41.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	37.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		2,678.00000	2,726,000	37.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	31.56	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		1,678.00000	1,726,000	31.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		5.00000	2,000	21.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		683.00000	728,000	21.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		341.00000	291,000	16.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		19.00000	17,000	16.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		1,322.00000	1,274,000	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		0.00000	0,000	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	52.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,428.00000	6,476,000	52.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	49.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		5,428.00000	5,476,000	49.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	45.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,428.00000	4,476,000	45.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	40.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		3,428.00000	3,476,000	40.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	36.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,428.00000	2,476,000	36.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		1.00000	0,000	28.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		1,429.00000	1,476,000	28.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		15.00000	7,000	18.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		443.00000	483,000	18.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		577.00000	528,000	18.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		5.00000	4,000	18.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,572.00000	1,524,000	27.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		0.00000	0,000	27.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	52.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		6,528.00000	6,576,000	52.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	49.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		5,528.00000	5,576,000	49.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	45.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		4,528.00000	4,576,000	45.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	41.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		3,528.00000	3,576,000	41.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	36.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		2,528.00000	2,576,000	36.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	30.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		1,528.00000	1,576,000	30.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		10.00000	4,000	19.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		538.00000	580,000	19.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		481.00000	431,000	17.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		9.00000	7,000	17.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1,472.00000	1,424,000	26.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		0.00000	0,000	26.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	52.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,328.00000	6,376,000	52.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	49.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		5,328.00000	5,376,000	49.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	44.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,328.00000	4,376,000	44.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		3,328.00000	3,376,000	40.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	35.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,328.00000	2,376,000	35.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		1.00000	0,000	27.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		1,329.00000	1,376,000	27.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		23.00000	11,000	17.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		351.00000	387,000	17.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		675.00000	626,000	20.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		3.00000	2,000	20.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,672.00000	1,624,000	27.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		0.00000	0,000	27.91	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	17.85	Call		0.00000	0,000	52.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		6,628.00000	6,676,000	52.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	50.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		5,628.00000	5,676,000	50.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	45.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		4,628.00000	4,676,000	45.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	41.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		3,628.00000	3,676,000	41.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	37.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		2,628.00000	2,676,000	37.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	31.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		1,628.00000	1,676,000	31.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		7.00000	2,000	20.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		635.00000	678,000	20.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		387.00000	337,000	16.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		15.00000	13,000	16.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		1,372.00000	1,324,000	26.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		0.00000	0,000	26.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	52.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		6,728.00000	6,776,000	52.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	50.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		5,728.00000	5,776,000	50.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	46.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		4,728.00000	4,776,000	46.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	42.05	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	14.95	Put		3,728.00000	3,776,000	42.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	37.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		2,728.00000	2,776,000	37.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	32.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		1,728.00000	1,776,000	32.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		5.00000	2,000	21.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		733.00000	778,000	21.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		297.00000	247,000	15.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		25.00000	23,000	15.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		1,272.00000	1,224,000	25.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		0.00000	0,000	25.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	52.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		6,578.00000	6,626,000	52.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	50.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		5,578.00000	5,626,000	50.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	45.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		4,578.00000	4,626,000	45.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	41.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		3,578.00000	3,626,000	41.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	37.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		2,578.00000	2,626,000	37.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	30.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		1,578.00000	1,626,000	30.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		8.00000	3,000	20.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		586.00000	629,000	20.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		433.00000	384,000	17.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		11.00000	10,000	17.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1,422.00000	1,374,000	26.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		0.00000	0,000	26.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	52.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		6,478.00000	6,526,000	52.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	49.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		5,478.00000	5,526,000	49.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	45.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,478.00000	4,526,000	45.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	40.95	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		3,478.00000	3,526,000	40.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	36.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		2,478.00000	2,526,000	36.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		1.00000	0,000	29.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		1,479.00000	1,526,000	29.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		12.00000	5,000	19.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		490.00000	531,000	19.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		529.00000	479,000	18.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		7.00000	5,000	18.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		1,522.00000	1,474,000	27.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		0.00000	0,000	27.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	52.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,378.00000	6,426,000	52.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	49.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		5,378.00000	5,426,000	49.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	44.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,378.00000	4,426,000	44.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	40.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		3,378.00000	3,426,000	40.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	36.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,378.00000	2,426,000	36.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		1.00000	0,000	28.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,379.00000	1,426,000	28.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		18.00000	9,000	18.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		396.00000	435,000	18.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		626.00000	577,000	19.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		4.00000	3,000	19.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,622.00000	1,574,000	27.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		0.00000	0,000	27.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	52.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,278.00000	6,326,000	52.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	48.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		5,278.00000	5,326,000	48.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	44.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,278.00000	4,326,000	44.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	40.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,278.00000	3,326,000	40.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		1.00000	0,000	27.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,279.00000	1,326,000	27.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		28.00000	15,000	17.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		306.00000	341,000	17.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		724.00000	676,000	20.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2.00000	2,000	20.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,722.00000	1,674,000	28.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		0.00000	0,000	28.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	35.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,278.00000	2,326,000	35.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		9,378.00000	9,426,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	53.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		7,378.00000	7,426,000	53.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,622.00000	2,574,000	35.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	35.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		9,278.00000	9,326,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	53.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		7,278.00000	7,326,000	53.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,722.00000	2,674,000	35.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	35.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		9,328.00000	9,376,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	53.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		7,328.00000	7,376,000	53.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,672.00000	2,624,000	35.51	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	8.55	Put		0.00000	0,000	35.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		9,578.00000	9,626,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	53.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		7,578.00000	7,626,000	53.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2,422.00000	2,374,000	33.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	33.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		9,678.00000	9,726,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	53.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		7,678.00000	7,726,000	53.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		2,322.00000	2,274,000	32.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	32.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		9,628.00000	9,676,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	53.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		7,628.00000	7,676,000	53.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		2,372.00000	2,324,000	32.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	32.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		9,728.00000	9,776,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	53.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		7,728.00000	7,776,000	53.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		2,272.00000	2,224,000	31.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	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	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		9,878.00000	9,926,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	54.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,878.00000	7,926,000	54.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	51.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		5,878.00000	5,926,000	51.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	42.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		3,878.00000	3,926,000	42.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2,122.00000	2,074,000	30.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	30.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		9,928.00000	9,976,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,928.00000	7,976,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	51.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,928.00000	5,976,000	51.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	42.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,928.00000	3,976,000	42.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		9,828.00000	9,876,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	53.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		7,828.00000	7,876,000	53.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	51.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		5,828.00000	5,876,000	51.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	42.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		3,828.00000	3,876,000	42.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,172.00000	2,124,000	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		9,128.00000	9,176,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	53.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		7,128.00000	7,176,000	53.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	48.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		5,128.00000	5,176,000	48.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	39.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,128.00000	3,176,000	39.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,872.00000	2,824,000	37.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	37.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		3,272.00000	3,224,000	35.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	35.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		2,222.00000	2,174,000	31.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	31.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		3,222.00000	3,174,000	36.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	36.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		3,372.00000	3,324,000	33.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	33.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,172.00000	3,124,000	37.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	37.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		9,428.00000	9,476,000	54.06	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	18.65	Call		0.00000	0,000	53.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		7,428.00000	7,476,000	53.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,572.00000	2,524,000	34.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	34.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,072.00000	3,024,000	39.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	39.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		8,978.00000	9,026,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	52.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		6,978.00000	7,026,000	52.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	47.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,978.00000	5,026,000	47.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	38.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,978.00000	3,026,000	38.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,022.00000	2,974,000	38.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	38.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		9,228.00000	9,276,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	53.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		7,228.00000	7,276,000	53.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	48.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		5,228.00000	5,276,000	48.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	39.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		3,228.00000	3,276,000	39.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,772.00000	2,724,000	36.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	36.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		9,478.00000	9,526,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	53.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		7,478.00000	7,526,000	53.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,522.00000	2,474,000	34.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	34.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		9,178.00000	9,226,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	53.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		7,178.00000	7,226,000	53.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	48.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		5,178.00000	5,226,000	48.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	39.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		3,178.00000	3,226,000	39.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,822.00000	2,774,000	36.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	36.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		9,528.00000	9,576,000	54.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	53.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		7,528.00000	7,576,000	53.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2,472.00000	2,424,000	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	33.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.36090	11.40870		14.70	4,442,111.90	391	18,429.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	31.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,641.00000	10,689,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,641.00000	8,689,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,941.00000	10,989,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,941.00000	8,989,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,441.00000	10,489,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,441.00000	8,489,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,442.00000	6,490,000	28.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		3.00000	2,000	24.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,444.00000	4,491,000	24.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,291.00000	10,339,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,291.00000	8,339,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		1.00000	1,000	28.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,292.00000	6,340,000	28.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		3.00000	2,000	24.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,294.00000	4,341,000	24.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,191.00000	10,239,000	31.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,191.00000	8,239,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		46.00000	36,000	22.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,237.00000	2,275,000	22.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		113.00000	93,000	19.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,304.00000	1,332,000	19.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		890.00000	834,000	14.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		81.00000	73,000	14.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,821.00000	1,771,000	17.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		12.00000	10,000	17.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,991.00000	10,039,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,991.00000	8,039,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		10,041.00000	10,089,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,041.00000	8,089,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		130.00000	107,000	18.72	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,171.00000	1,196,000	18.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		359.00000	312,000	15.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		400.00000	401,000	15.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,014.00000	959,000	13.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		55.00000	48,000	13.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,968.00000	1,919,000	17.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		9.00000	8,000	17.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,491.00000	10,539,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		1.00000	1,000	28.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,492.00000	6,540,000	28.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		3.00000	2,000	24.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,494.00000	4,541,000	24.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,691.00000	10,739,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,691.00000	8,739,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		1.00000	1,000	28.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,692.00000	6,740,000	28.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,841.00000	10,889,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,841.00000	8,889,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		157.00000	130,000	17.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		998.00000	1,019,000	17.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		453.00000	400,000	14.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		294.00000	289,000	14.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,196.00000	1,141,000	14.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		37.00000	30,000	14.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,891.00000	10,939,000	31.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,891.00000	8,939,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		427.00000	374,000	14.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		318.00000	313,000	14.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,149.00000	1,093,000	14.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		40.00000	32,000	14.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,791.00000	10,839,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,791.00000	8,839,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		22.00000	16,000	22.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,813.00000	2,855,000	22.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		69.00000	56,000	21.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,860.00000	1,895,000	21.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		165.00000	137,000	17.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		956.00000	976,000	17.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		480.00000	426,000	14.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		271.00000	265,000	14.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,243.00000	1,188,000	14.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		34.00000	27,000	14.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,741.00000	10,789,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		1.00000	1,000	28.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,742.00000	6,790,000	28.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		2.00000	2,000	24.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,743.00000	4,791,000	24.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,591.00000	10,639,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,591.00000	8,639,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,541.00000	10,589,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,541.00000	8,589,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		1.00000	1,000	28.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,542.00000	6,590,000	28.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		3.00000	2,000	24.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,544.00000	4,591,000	24.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,391.00000	10,439,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,391.00000	8,439,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		1.00000	1,000	28.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,392.00000	6,440,000	28.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		3.00000	2,000	24.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,394.00000	4,441,000	24.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		248.00000	210,000	16.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		639.00000	649,000	16.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		737.00000	680,000	14.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		128.00000	119,000	14.23	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	9.80	Call		1,626.00000	1,575,000	16.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		17.00000	14,000	16.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,341.00000	10,389,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,341.00000	8,389,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,241.00000	10,289,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,241.00000	8,289,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		43.00000	34,000	22.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,284.00000	2,323,000	22.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		290.00000	249,000	15.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		531.00000	538,000	15.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		850.00000	794,000	14.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		91.00000	83,000	14.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,141.00000	10,189,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,141.00000	8,189,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		1.00000	1,000	28.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,642.00000	6,690,000	28.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		1.00000	1,000	26.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,642.00000	5,690,000	26.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		3.00000	2,000	24.77	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	16.05	Put		4,644.00000	4,691,000	24.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		7.00000	5,000	23.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,648.00000	3,694,000	23.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		49.00000	38,000	22.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,190.00000	2,227,000	22.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		118.00000	97,000	19.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,259.00000	1,286,000	19.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		322.00000	278,000	15.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		463.00000	467,000	15.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		930.00000	875,000	14.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		71.00000	64,000	14.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,870.00000	1,820,000	17.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		11.00000	9,000	17.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		20.00000	15,000	22.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,861.00000	2,904,000	22.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		1.00000	0,000	29.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,192.00000	7,239,000	29.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		2.00000	1,000	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,193.00000	5,240,000	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		4.00000	3,000	23.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,195.00000	4,242,000	23.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		182.00000	152,000	17.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		873.00000	891,000	17.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		538.00000	483,000	14.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		229.00000	222,000	14.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		1.00000	0,000	29.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,092.00000	7,139,000	29.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		80.00000	65,000	20.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,671.00000	1,704,000	20.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		201.00000	169,000	17.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		792.00000	808,000	17.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		600.00000	544,000	14.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		191.00000	183,000	14.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,433.00000	1,381,000	15.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		24.00000	20,000	15.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		1.00000	1,000	29.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,792.00000	6,840,000	29.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		1.00000	1,000	27.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,792.00000	5,840,000	27.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		2.00000	2,000	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,793.00000	4,841,000	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		6.00000	4,000	23.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,797.00000	3,843,000	23.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		41.00000	32,000	22.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,332.00000	2,371,000	22.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		104.00000	85,000	19.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,395.00000	1,424,000	19.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		275.00000	235,000	15.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		566.00000	574,000	15.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		811.00000	755,000	14.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		102.00000	94,000	14.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,723.00000	1,673,000	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		14.00000	12,000	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		235.00000	199,000	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		676.00000	688,000	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		701.00000	644,000	14.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		142.00000	133,000	14.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,577.00000	1,526,000	16.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		18.00000	15,000	16.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		1.00000	1,000	27.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,242.00000	6,290,000	27.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		2.00000	1,000	25.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,243.00000	5,290,000	25.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		71.00000	58,000	21.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,812.00000	1,847,000	21.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		173.00000	144,000	17.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		914.00000	933,000	17.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,290.00000	1,236,000	14.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		31.00000	25,000	14.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		1.00000	0,000	29.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,142.00000	7,189,000	29.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		2.00000	1,000	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,143.00000	5,190,000	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		4.00000	3,000	23.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,145.00000	4,192,000	23.77	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	14.05	Call		26.00000	20,000	22.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,667.00000	2,709,000	22.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		77.00000	63,000	20.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,718.00000	1,752,000	20.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		192.00000	160,000	17.26	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		833.00000	849,000	17.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		568.00000	513,000	14.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		209.00000	202,000	14.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,385.00000	1,332,000	15.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		26.00000	21,000	15.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		1.00000	0,000	29.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		7,042.00000	7,089,000	29.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		1.00000	1,000	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,042.00000	6,090,000	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		2.00000	1,000	25.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		5,043.00000	5,090,000	25.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		4.00000	3,000	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,045.00000	4,092,000	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		84.00000	68,000	20.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,625.00000	1,657,000	20.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		212.00000	178,000	16.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		753.00000	767,000	16.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		632.00000	576,000	14.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		173.00000	165,000	14.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,481.00000	1,429,000	15.61	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	14/06/2010	Foreign Exchange Future	9.95	Put		22.00000	18,000	15.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		87.00000	71,000	20.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,578.00000	1,610,000	20.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		223.00000	188,000	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		714.00000	727,000	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,529.00000	1,478,000	15.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		20.00000	17,000	15.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		1.00000	0,000	29.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,842.00000	6,889,000	29.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		1.00000	1,000	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,842.00000	5,890,000	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		2.00000	2,000	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,843.00000	4,891,000	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		5.00000	4,000	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,846.00000	3,893,000	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		99.00000	81,000	19.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,440.00000	1,470,000	19.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		261.00000	222,000	16.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		602.00000	611,000	16.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		773.00000	717,000	14.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		114.00000	106,000	14.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,674.00000	1,624,000	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		15.00000	13,000	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		38.00000	30,000	22.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,379.00000	2,419,000	22.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		1.00000	1,000	28.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,592.00000	6,640,000	28.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		1.00000	1,000	26.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,592.00000	5,640,000	26.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		3.00000	2,000	24.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,594.00000	4,641,000	24.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		8.00000	5,000	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,599.00000	3,644,000	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		56.00000	44,000	22.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,097.00000	2,133,000	22.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		1.00000	1,000	28.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,342.00000	6,390,000	28.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		2.00000	1,000	26.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,343.00000	5,390,000	26.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		3.00000	2,000	24.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,344.00000	4,391,000	24.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		11.00000	8,000	22.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,352.00000	3,397,000	22.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		66.00000	54,000	21.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,907.00000	1,943,000	21.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		1.00000	1,000	27.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,142.00000	6,190,000	27.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		402.00000	350,000	14.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		343.00000	339,000	14.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,103.00000	1,046,000	13.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		44.00000	35,000	13.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,067.00000	2,018,000	18.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		8.00000	7,000	18.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		1.00000	1,000	27.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,992.00000	6,040,000	27.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		2.00000	1,000	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,993.00000	5,040,000	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		17.00000	12,000	22.73	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		3,008.00000	3,051,000	22.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		378.00000	331,000	14.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		369.00000	370,000	14.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,057.00000	1,002,000	13.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		48.00000	41,000	13.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		2.00000	1,000	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,093.00000	5,140,000	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		4.00000	3,000	23.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,095.00000	4,142,000	23.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		15.00000	11,000	22.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,106.00000	3,150,000	22.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		52.00000	41,000	22.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,143.00000	2,180,000	22.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		124.00000	102,000	18.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,215.00000	1,241,000	18.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		340.00000	295,000	15.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		431.00000	434,000	15.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		972.00000	916,000	13.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		63.00000	55,000	13.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,919.00000	1,870,000	17.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		10.00000	9,000	17.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,491.00000	8,539,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		1.00000	0,000	29.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,992.00000	7,039,000	29.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		2.00000	1,000	26.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,493.00000	5,540,000	26.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		4.00000	3,000	23.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,995.00000	4,042,000	23.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		32.00000	24,000	22.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,523.00000	2,563,000	22.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		136.00000	112,000	18.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		1,127.00000	1,151,000	18.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		666.00000	610,000	14.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		157.00000	149,000	14.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,017.00000	1,968,000	18.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		8.00000	7,000	18.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,510.00000	3,461,000	23.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	0,000	23.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		28.00000	21,000	22.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,619.00000	2,660,000	22.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	31.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,741.00000	8,789,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		1.00000	0,000	29.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,242.00000	7,289,000	29.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		1.00000	1,000	26.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,742.00000	5,790,000	26.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		4.00000	3,000	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,245.00000	4,292,000	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		23.00000	17,000	22.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,764.00000	2,806,000	22.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		108.00000	89,000	19.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,349.00000	1,378,000	19.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		508.00000	454,000	14.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		249.00000	243,000	14.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,772.00000	1,722,000	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		13.00000	11,000	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,260.00000	3,212,000	23.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	1,000	23.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,191.00000	9,239,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	30.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,691.00000	7,739,000	30.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		1.00000	1,000	27.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,192.00000	6,240,000	27.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		3.00000	2,000	24.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,694.00000	4,741,000	24.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		13.00000	9,000	22.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,204.00000	3,248,000	22.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		74.00000	60,000	21.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,765.00000	1,799,000	21.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		306.00000	263,000	15.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		497.00000	502,000	15.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,337.00000	1,284,000	14.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		28.00000	23,000	14.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,811.00000	2,763,000	21.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2.00000	2,000	21.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		1.00000	0,000	29.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,892.00000	6,939,000	29.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		1.00000	1,000	27.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,892.00000	5,940,000	27.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		2.00000	2,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,893.00000	4,941,000	25.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		5.00000	4,000	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,896.00000	3,943,000	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		19.00000	14,000	22.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,910.00000	2,953,000	22.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		36.00000	28,000	22.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,427.00000	2,467,000	22.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		64.00000	52,000	21.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,955.00000	1,991,000	21.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		95.00000	77,000	20.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,486.00000	1,516,000	20.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		150.00000	124,000	18.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		1,041.00000	1,063,000	18.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		25.00000	19,000	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,716.00000	2,758,000	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		1.00000	0,000	29.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,942.00000	6,989,000	29.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		1.00000	1,000	27.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,942.00000	5,990,000	27.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		2.00000	2,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,943.00000	4,991,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		5.00000	3,000	23.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,946.00000	3,992,000	23.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		34.00000	26,000	22.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,475.00000	2,515,000	22.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		61.00000	50,000	22.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,002.00000	2,039,000	22.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		91.00000	74,000	20.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,532.00000	1,563,000	20.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		143.00000	118,000	18.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		1,084.00000	1,107,000	18.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		30.00000	23,000	22.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,571.00000	2,612,000	22.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		1.00000	1,000	27.65	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,092.00000	6,140,000	27.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		59.00000	47,000	22.05	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,050.00000	2,086,000	22.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		18.00000	13,000	22.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,959.00000	3,002,000	22.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,391.00000	9,439,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	30.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,391.00000	7,439,000	30.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		2.00000	1,000	26.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,393.00000	5,440,000	26.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		10.00000	7,000	23.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,401.00000	3,446,000	23.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,612.00000	2,564,000	20.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		3.00000	3,000	20.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,291.00000	9,339,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		1.00000	0,000	30.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,292.00000	7,339,000	30.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		2.00000	1,000	26.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,293.00000	5,340,000	26.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		11.00000	8,000	22.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,302.00000	3,347,000	22.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,712.00000	2,663,000	20.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		3.00000	2,000	20.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	31.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,341.00000	9,389,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		1.00000	0,000	30.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,342.00000	7,389,000	30.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,662.00000	2,613,000	20.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		3.00000	2,000	20.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,591.00000	9,639,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	30.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,591.00000	7,639,000	30.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,413.00000	2,365,000	19.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		4.00000	4,000	19.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,691.00000	9,739,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		1.00000	1,000	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,692.00000	5,740,000	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		7.00000	5,000	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,698.00000	3,744,000	23.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,314.00000	2,266,000	19.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		5.00000	5,000	19.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,641.00000	9,689,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	30.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,641.00000	7,689,000	30.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,364.00000	2,315,000	19.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		5.00000	4,000	19.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,741.00000	9,789,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	30.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,741.00000	7,789,000	30.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		6.00000	4,000	23.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,747.00000	3,793,000	23.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,264.00000	2,216,000	19.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		5.00000	5,000	19.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,891.00000	9,939,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	31.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,891.00000	7,939,000	31.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,116.00000	2,067,000	18.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		7.00000	6,000	18.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,941.00000	9,989,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,941.00000	7,989,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,841.00000	9,889,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	31.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,841.00000	7,889,000	31.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,165.00000	2,117,000	18.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		6.00000	6,000	18.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	31.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		9,141.00000	9,189,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		14.00000	10,000	22.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,155.00000	3,199,000	22.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,861.00000	2,813,000	21.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		2.00000	2,000	21.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,215.00000	2,166,000	18.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		6.00000	5,000	18.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,210.00000	3,162,000	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		1.00000	1,000	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,360.00000	3,312,000	23.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		1.00000	1,000	23.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,160.00000	3,112,000	22.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		1.00000	1,000	22.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,441.00000	9,489,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	30.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,441.00000	7,489,000	30.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		2.00000	1,000	26.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,443.00000	5,490,000	26.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		9.00000	7,000	23.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,450.00000	3,496,000	23.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,562.00000	2,514,000	20.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		3.00000	3,000	20.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,241.00000	9,289,000	31.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		12.00000	9,000	22.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,253.00000	3,298,000	22.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,761.00000	2,713,000	21.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		2.00000	2,000	21.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,060.00000	3,012,000	22.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	1,000	22.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		8,991.00000	9,039,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,011.00000	2,962,000	22.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		2.00000	1,000	22.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,491.00000	9,539,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	30.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,491.00000	7,539,000	30.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		9.00000	6,000	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,500.00000	3,545,000	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,513.00000	2,464,000	20.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		4.00000	3,000	20.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,091.00000	10,139,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,091.00000	8,139,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,541.00000	9,589,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	30.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,541.00000	7,589,000	30.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		1.00000	1,000	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,542.00000	5,590,000	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		8.00000	6,000	23.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,549.00000	3,595,000	23.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,463.00000	2,415,000	19.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		4.00000	4,000	19.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,791.00000	9,839,000	31.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	30.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,791.00000	7,839,000	30.99	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.54710	11.59640		16.10	0.00	0	1,304.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		277.00000	231,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		1,411.00000	1,414,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		265.00000	221,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		1,449.00000	1,454,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		289.00000	242,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		1,373.00000	1,375,000	19.00	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future			0.08170	0.08270		19.02	0.00	0	1,364.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		289.00000	196,000	19.02	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		19.00000	26,000	19.02	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		6.00000	2,000	32.10	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		736.00000	832,000	32.10	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,270.00000	1,170,000	35.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		0.00000	0,000	35.99	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08310	0.08420		25.26	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		610.00000	530,000	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		190.00000	220,000	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		224.00000	184,000	25.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		804.00000	874,000	25.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,430.00000	1,322,000	19.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		10.00000	12,000	19.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			10.09600	10.13380		10.63	4,149,456.00	411	21,011.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		9,516.00000	9,554,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	44.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		7,516.00000	7,554,000	44.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	41.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		5,516.00000	5,554,000	41.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	36.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		3,516.00000	3,554,000	36.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	24.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		1,516.00000	1,554,000	24.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		3.00000	0,000	15.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		519.00000	554,000	15.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		487.00000	447,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		3.00000	1,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		1,484.00000	1,446,000	18.66	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	8.65	Put		0.00000	0,000	18.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		2,484.00000	2,446,000	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		0.00000	0,000	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		9,766.00000	9,804,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	45.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		7,766.00000	7,804,000	45.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,866.00000	9,904,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	45.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		7,866.00000	7,904,000	45.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		9,616.00000	9,654,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	45.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		7,616.00000	7,654,000	45.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	31.01	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		2,466.00000	2,504,000	31.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		9,416.00000	9,454,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	44.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		7,416.00000	7,454,000	44.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	41.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		5,416.00000	5,454,000	41.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	36.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		3,416.00000	3,454,000	36.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	23.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		1,416.00000	1,454,000	23.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		6.00000	1,000	14.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		422.00000	455,000	14.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		585.00000	546,000	15.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1.00000	0,000	15.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		1,584.00000	1,546,000	18.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	18.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		2,584.00000	2,546,000	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		9,266.00000	9,304,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	44.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		7,266.00000	7,304,000	44.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	41.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		5,266.00000	5,304,000	41.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	35.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		3,266.00000	3,304,000	35.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	22.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		1,266.00000	1,304,000	22.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		15.00000	4,000	13.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		281.00000	308,000	13.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		734.00000	696,000	17.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		0.00000	0,000	17.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		1,734.00000	1,696,000	17.95	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	8.40	Put		0.00000	0,000	17.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		2,734.00000	2,696,000	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		9,316.00000	9,354,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	44.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		7,316.00000	7,354,000	44.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	41.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		5,316.00000	5,354,000	41.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	35.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		3,316.00000	3,354,000	35.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	22.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		1,316.00000	1,354,000	22.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		11.00000	3,000	13.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		327.00000	357,000	13.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		684.00000	646,000	16.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		0.00000	0,000	16.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		1,684.00000	1,646,000	18.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	18.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		2,684.00000	2,646,000	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		9,666.00000	9,704,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	45.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		7,666.00000	7,704,000	45.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,916.00000	9,954,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	45.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,916.00000	7,954,000	45.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,966.00000	10,004,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		7,966.00000	8,004,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,816.00000	9,854,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	45.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,816.00000	7,854,000	45.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		9,716.00000	9,754,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	45.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		7,716.00000	7,754,000	45.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		9,566.00000	9,604,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	45.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		7,566.00000	7,604,000	45.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		9,466.00000	9,504,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	44.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		7,466.00000	7,504,000	44.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	41.85	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	15.60	Put		5,466.00000	5,504,000	41.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	36.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		3,466.00000	3,504,000	36.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	23.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		1,466.00000	1,504,000	23.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		4.00000	1,000	15.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		470.00000	505,000	15.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		536.00000	497,000	15.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		2.00000	1,000	15.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		1,534.00000	1,496,000	18.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	18.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		2,534.00000	2,496,000	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		9,366.00000	9,404,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	44.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		7,366.00000	7,404,000	44.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		9,216.00000	9,254,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	44.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		7,216.00000	7,254,000	44.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	41.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		5,216.00000	5,254,000	41.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	39.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		4,216.00000	4,254,000	39.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	35.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		3,216.00000	3,254,000	35.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	29.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		2,216.00000	2,254,000	29.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	21.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		1,216.00000	1,254,000	21.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		21.00000	7,000	12.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		237.00000	261,000	12.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		784.00000	746,000	17.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		0.00000	0,000	17.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		1,784.00000	1,746,000	17.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	17.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		2,784.00000	2,746,000	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	41.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		5,366.00000	5,404,000	41.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	39.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		4,366.00000	4,404,000	39.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	35.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		3,366.00000	3,404,000	35.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	30.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		2,366.00000	2,404,000	30.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	23.02	0.00	0	10.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		1,366.00000	1,404,000	23.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		8.00000	2,000	14.17	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	10.50	Put		374.00000	406,000	14.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		635.00000	596,000	16.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1.00000	0,000	16.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		1,634.00000	1,596,000	18.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	18.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		2,634.00000	2,596,000	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	42.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		5,566.00000	5,604,000	42.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	40.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		4,566.00000	4,604,000	40.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	36.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		3,566.00000	3,604,000	36.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	31.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		2,566.00000	2,604,000	31.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	24.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		1,566.00000	1,604,000	24.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		2.00000	0,000	15.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		568.00000	604,000	15.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		438.00000	398,000	14.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		4.00000	2,000	14.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		1,434.00000	1,396,000	18.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	18.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		2,434.00000	2,396,000	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	17.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	42.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		5,616.00000	5,654,000	42.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	40.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		4,616.00000	4,654,000	40.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	37.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		3,616.00000	3,654,000	37.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	31.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		2,616.00000	2,654,000	31.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	25.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		1,616.00000	1,654,000	25.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		2.00000	0,000	16.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		618.00000	654,000	16.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		390.00000	349,000	13.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		6.00000	3,000	13.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		1,384.00000	1,346,000	18.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	18.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		2,384.00000	2,346,000	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	42.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		5,816.00000	5,854,000	42.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	40.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,816.00000	4,854,000	40.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	38.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,816.00000	3,854,000	38.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	32.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,816.00000	2,854,000	32.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	26.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,816.00000	1,854,000	26.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1.00000	0,000	18.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		817.00000	854,000	18.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		209.00000	164,000	12.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		25.00000	18,000	12.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1,184.00000	1,146,000	19.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	19.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,184.00000	2,146,000	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	42.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		5,866.00000	5,904,000	42.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	40.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,866.00000	4,904,000	40.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	38.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,866.00000	3,904,000	38.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	33.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,866.00000	2,904,000	33.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	27.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,866.00000	1,904,000	27.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	18.59	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		866.00000	904,000	18.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		168.00000	123,000	11.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		34.00000	27,000	11.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,134.00000	1,096,000	19.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	19.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,134.00000	2,096,000	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	42.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		5,716.00000	5,754,000	42.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	40.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		4,716.00000	4,754,000	40.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	37.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		3,716.00000	3,754,000	37.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	32.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		2,716.00000	2,754,000	32.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	26.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,716.00000	1,754,000	26.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1.00000	0,000	17.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		717.00000	754,000	17.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		296.00000	253,000	12.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		12.00000	7,000	12.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		1,284.00000	1,246,000	19.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	19.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		2,284.00000	2,246,000	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	42.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		5,666.00000	5,704,000	42.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	40.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		4,666.00000	4,704,000	40.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	37.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		3,666.00000	3,704,000	37.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	32.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		2,666.00000	2,704,000	32.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	25.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		1,666.00000	1,704,000	25.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1.00000	0,000	16.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		667.00000	704,000	16.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		342.00000	300,000	13.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		8.00000	4,000	13.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1,334.00000	1,296,000	19.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	19.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		2,334.00000	2,296,000	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	42.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		5,766.00000	5,804,000	42.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	40.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		4,766.00000	4,804,000	40.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	38.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,766.00000	3,804,000	38.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	32.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,766.00000	2,804,000	32.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	26.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,766.00000	1,804,000	26.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1.00000	0,000	17.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		767.00000	804,000	17.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		251.00000	207,000	12.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		17.00000	11,000	12.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1,234.00000	1,196,000	19.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	19.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		2,234.00000	2,196,000	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	42.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		6,016.00000	6,054,000	42.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	41.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		5,016.00000	5,054,000	41.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	39.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		4,016.00000	4,054,000	39.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	33.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		3,016.00000	3,054,000	33.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	28.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		2,016.00000	2,054,000	28.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	19.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		1,016.00000	1,054,000	19.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		71.00000	39,000	11.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		87.00000	93,000	11.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		984.00000	946,000	19.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	19.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		1,984.00000	1,946,000	17.24	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	8.15	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	42.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,916.00000	5,954,000	42.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	40.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,916.00000	4,954,000	40.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	38.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,916.00000	3,954,000	38.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	33.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,916.00000	2,954,000	33.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	27.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,916.00000	1,954,000	27.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	19.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		916.00000	954,000	19.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		132.00000	87,000	11.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		48.00000	41,000	11.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,084.00000	1,046,000	19.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	19.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,084.00000	2,046,000	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	42.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,966.00000	6,004,000	42.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	40.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,966.00000	5,004,000	40.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	39.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,966.00000	4,004,000	39.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	33.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,966.00000	3,004,000	33.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	19.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		966.00000	1,004,000	19.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		99.00000	57,000	10.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		65.00000	61,000	10.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,034.00000	996,000	19.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	19.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,034.00000	1,996,000	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	42.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		6,066.00000	6,104,000	42.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	41.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		5,066.00000	5,104,000	41.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	39.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		4,066.00000	4,104,000	39.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	34.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		3,066.00000	3,104,000	34.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	28.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		2,066.00000	2,104,000	28.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	20.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		1,066.00000	1,104,000	20.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		53.00000	25,000	11.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		119.00000	129,000	11.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		934.00000	896,000	19.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	19.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		1,934.00000	1,896,000	17.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	17.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	42.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		6,116.00000	6,154,000	42.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	41.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		5,116.00000	5,154,000	41.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	39.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		4,116.00000	4,154,000	39.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	34.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		3,116.00000	3,154,000	34.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	29.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		2,116.00000	2,154,000	29.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	20.80	0.00	0	2,700.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		1,116.00000	1,154,000	20.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		39.00000	16,000	11.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		155.00000	170,000	11.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		884.00000	846,000	18.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	18.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		1,884.00000	1,846,000	17.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	17.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	28.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,966.00000	2,004,000	28.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		9,016.00000	9,054,000	45.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	44.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		7,016.00000	7,054,000	44.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		2,984.00000	2,946,000	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	0,000	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		9,166.00000	9,204,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	44.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		7,166.00000	7,204,000	44.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	41.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		5,166.00000	5,204,000	41.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	34.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		3,166.00000	3,204,000	34.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	21.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		1,166.00000	1,204,000	21.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		29.00000	11,000	12.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		195.00000	215,000	12.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		834.00000	796,000	18.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	18.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		1,834.00000	1,796,000	17.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		0.00000	0,000	17.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		2,834.00000	2,796,000	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		9,116.00000	9,154,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	44.40	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	17.25	Put		7,116.00000	7,154,000	44.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		2,884.00000	2,846,000	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		0.00000	0,000	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,966.00000	9,004,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	44.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,966.00000	7,004,000	44.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		3,034.00000	2,996,000	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,000	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		9,066.00000	9,104,000	45.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	44.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		7,066.00000	7,104,000	44.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		2,934.00000	2,896,000	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	0,000	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.26980	10.30730		13.10	1,109,138.40	108	14,272.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		32.00000	25,000	19.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,825.00000	1,855,000	19.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		40.00000	31,000	18.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,633.00000	1,661,000	18.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		36.00000	28,000	19.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,729.00000	1,758,000	19.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	31.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,993.00000	9,030,000	31.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	29.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,993.00000	7,030,000	29.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	24.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,993.00000	5,030,000	24.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		6.00000	4,000	21.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,999.00000	3,034,000	21.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		79.00000	64,000	16.77	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,072.00000	1,094,000	16.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		303.00000	267,000	13.27	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		296.00000	297,000	13.27	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,024.00000	987,000	12.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		17.00000	17,000	12.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,010.00000	1,972,000	17.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		3.00000	2,000	17.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,008.00000	2,970,000	21.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		1.00000	0,000	21.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	31.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		9,293.00000	9,330,000	31.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	30.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		7,293.00000	7,330,000	30.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	25.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		5,293.00000	5,330,000	25.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		4.00000	2,000	21.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		3,297.00000	3,332,000	21.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		55.00000	44,000	17.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,348.00000	1,374,000	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	10.60	Call		200.00000	171,000	14.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		493.00000	501,000	14.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		759.00000	721,000	12.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		52.00000	51,000	12.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1,712.00000	1,674,000	15.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		5.00000	4,000	15.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		2,708.00000	2,670,000	20.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		1.00000	0,000	20.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	31.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,393.00000	9,430,000	31.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	30.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		7,393.00000	7,430,000	30.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	25.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,393.00000	5,430,000	25.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		3.00000	2,000	21.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,396.00000	3,432,000	21.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		49.00000	39,000	18.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,442.00000	1,469,000	18.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		174.00000	148,000	14.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		567.00000	578,000	14.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		678.00000	640,000	12.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		71.00000	70,000	12.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,613.00000	1,575,000	15.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		6.00000	5,000	15.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,608.00000	2,570,000	19.65	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	14/06/2010	Foreign Exchange Future	7.70	Put		1.00000	0,000	19.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	31.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,043.00000	9,080,000	31.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	29.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,043.00000	7,080,000	29.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	24.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,043.00000	5,080,000	24.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		5.00000	4,000	21.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,048.00000	3,084,000	21.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		75.00000	60,000	16.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,118.00000	1,140,000	16.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		283.00000	248,000	13.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		326.00000	328,000	13.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		978.00000	941,000	12.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		21.00000	21,000	12.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,960.00000	1,922,000	17.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		3.00000	2,000	17.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,958.00000	2,920,000	20.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		1.00000	0,000	20.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	31.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,093.00000	9,130,000	31.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	29.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,093.00000	7,130,000	29.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	24.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,093.00000	5,130,000	24.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		5.00000	3,000	21.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,098.00000	3,133,000	21.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		70.00000	56,000	17.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,163.00000	1,186,000	17.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		264.00000	230,000	13.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		357.00000	360,000	13.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		932.00000	895,000	12.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		25.00000	25,000	12.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,911.00000	1,873,000	16.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		4.00000	3,000	16.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,908.00000	2,870,000	20.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		1.00000	0,000	20.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	31.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		9,243.00000	9,280,000	31.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	29.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		7,243.00000	7,280,000	29.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	25.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		5,243.00000	5,280,000	25.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		4.00000	3,000	21.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		3,247.00000	3,283,000	21.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		59.00000	47,000	17.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		1,302.00000	1,327,000	17.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		214.00000	184,000	14.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		457.00000	464,000	14.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		801.00000	764,000	12.64	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	9.55	Put		44.00000	44,000	12.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		1,762.00000	1,724,000	16.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		5.00000	4,000	16.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		2,758.00000	2,720,000	20.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		1.00000	0,000	20.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	31.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		9,143.00000	9,180,000	31.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	29.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		7,143.00000	7,180,000	29.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	24.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		5,143.00000	5,180,000	24.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		5.00000	3,000	21.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		3,148.00000	3,183,000	21.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		66.00000	53,000	17.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		1,209.00000	1,233,000	17.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		246.00000	214,000	13.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		389.00000	394,000	13.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		888.00000	851,000	12.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		31.00000	31,000	12.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		1,861.00000	1,823,000	16.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		4.00000	3,000	16.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		2,858.00000	2,820,000	20.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		1.00000	0,000	20.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	31.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		9,193.00000	9,230,000	31.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	29.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		7,193.00000	7,230,000	29.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	24.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		5,193.00000	5,230,000	24.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		4.00000	3,000	21.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		3,197.00000	3,233,000	21.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		62.00000	50,000	17.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		1,255.00000	1,280,000	17.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		230.00000	199,000	13.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		423.00000	429,000	13.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		844.00000	807,000	12.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		37.00000	37,000	12.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		1,811.00000	1,773,000	16.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		4.00000	3,000	16.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		2,808.00000	2,770,000	20.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		1.00000	0,000	20.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	31.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,543.00000	9,580,000	31.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	30.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,543.00000	7,580,000	30.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	25.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,543.00000	5,580,000	25.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		2.00000	2,000	21.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,545.00000	3,582,000	21.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		42.00000	33,000	18.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,585.00000	1,613,000	18.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		142.00000	119,000	15.19	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		685.00000	699,000	15.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		566.00000	528,000	12.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		109.00000	108,000	12.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,464.00000	1,426,000	14.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		7.00000	6,000	14.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,458.00000	2,421,000	19.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		1.00000	1,000	19.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	31.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,493.00000	9,530,000	31.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	30.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,493.00000	7,530,000	30.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	25.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,493.00000	5,530,000	25.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		3.00000	2,000	21.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,496.00000	3,532,000	21.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		44.00000	35,000	18.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,537.00000	1,565,000	18.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		152.00000	128,000	15.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		645.00000	658,000	15.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		602.00000	564,000	12.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		95.00000	94,000	12.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,514.00000	1,476,000	14.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		7.00000	6,000	14.75	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	7.80	Call		2,508.00000	2,471,000	19.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		1.00000	1,000	19.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	31.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,593.00000	9,630,000	31.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	30.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,593.00000	7,630,000	30.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	25.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,593.00000	5,630,000	25.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		2.00000	2,000	21.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,595.00000	3,632,000	21.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		133.00000	111,000	15.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		726.00000	741,000	15.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		531.00000	493,000	12.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		124.00000	123,000	12.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,415.00000	1,377,000	14.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		8.00000	7,000	14.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,409.00000	2,371,000	18.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		2.00000	1,000	18.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	31.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,643.00000	9,680,000	31.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	31.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,643.00000	7,680,000	31.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	25.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,643.00000	5,680,000	25.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		2.00000	1,000	21.90	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	13.95	Put		3,645.00000	3,681,000	21.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		38.00000	29,000	19.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,681.00000	1,709,000	19.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		124.00000	103,000	15.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		767.00000	783,000	15.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		498.00000	459,000	12.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		141.00000	139,000	12.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,366.00000	1,327,000	13.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		9.00000	7,000	13.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,359.00000	2,321,000	18.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		2.00000	1,000	18.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	31.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,443.00000	9,480,000	31.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	30.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,443.00000	7,480,000	30.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	25.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,443.00000	5,480,000	25.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		3.00000	2,000	21.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,446.00000	3,482,000	21.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		47.00000	37,000	18.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,490.00000	1,517,000	18.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		163.00000	138,000	14.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		606.00000	618,000	14.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		640.00000	602,000	12.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		83.00000	82,000	12.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1,563.00000	1,525,000	15.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		6.00000	5,000	15.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,558.00000	2,521,000	19.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		1.00000	1,000	19.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	31.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,693.00000	9,730,000	31.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	31.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,693.00000	7,730,000	31.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	26.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,693.00000	5,730,000	26.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		2.00000	1,000	21.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,695.00000	3,731,000	21.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		116.00000	96,000	15.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		809.00000	826,000	15.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		466.00000	427,000	12.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		159.00000	157,000	12.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,317.00000	1,278,000	13.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		10.00000	8,000	13.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,309.00000	2,271,000	18.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		2.00000	1,000	18.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	31.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,843.00000	9,880,000	31.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	31.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,843.00000	7,880,000	31.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	26.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,843.00000	5,880,000	26.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		2.00000	1,000	22.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,845.00000	3,881,000	22.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		31.00000	24,000	19.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,874.00000	1,904,000	19.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		96.00000	78,000	16.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		939.00000	958,000	16.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		378.00000	339,000	13.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		221.00000	219,000	13.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,170.00000	1,131,000	12.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		13.00000	11,000	12.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,159.00000	2,122,000	17.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		2.00000	2,000	17.94	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.44060	10.47890		14.59	1,075,381.80	103	658.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		176.00000	159,000	18.17	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,362.00000	1,383,000	18.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.61040	10.64950		15.25	0.00	0	160.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		3.00000	1,000	24.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,554.00000	9,591,000	24.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		11.00000	6,000	24.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,562.00000	7,596,000	24.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		42.00000	38,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,593.00000	5,628,000	26.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		94.00000	87,000	23.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,645.00000	3,677,000	23.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		232.00000	218,000	19.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,783.00000	1,808,000	19.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		407.00000	385,000	16.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		958.00000	975,000	16.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		793.00000	762,000	14.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		344.00000	352,000	14.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,520.00000	1,484,000	14.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		71.00000	74,000	14.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,466.00000	2,428,000	16.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		17.00000	18,000	16.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		251.00000	236,000	18.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,652.00000	1,676,000	18.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		3.00000	1,000	24.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,604.00000	9,641,000	24.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		11.00000	6,000	24.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,612.00000	7,646,000	24.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		41.00000	37,000	26.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,642.00000	5,677,000	26.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		92.00000	85,000	23.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,693.00000	3,725,000	23.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		227.00000	213,000	19.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,828.00000	1,853,000	19.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		394.00000	374,000	16.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		995.00000	1,014,000	16.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		766.00000	736,000	14.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		367.00000	376,000	14.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,476.00000	1,440,000	13.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		77.00000	80,000	13.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,417.00000	2,378,000	15.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		18.00000	18,000	15.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		2.00000	1,000	24.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		10,303.00000	10,341,000	24.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		6.00000	3,000	24.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,307.00000	8,343,000	24.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		29.00000	24,000	26.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,330.00000	6,364,000	26.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		69.00000	64,000	24.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,370.00000	4,404,000	24.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		161.00000	150,000	20.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,462.00000	2,490,000	20.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		264.00000	249,000	18.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,565.00000	1,589,000	18.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		475.00000	452,000	16.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		776.00000	792,000	16.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		940.00000	909,000	14.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		241.00000	249,000	14.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		1,744.00000	1,708,000	14.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		45.00000	48,000	14.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		2.00000	1,000	24.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,203.00000	10,241,000	24.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		7.00000	3,000	24.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,208.00000	8,243,000	24.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		31.00000	26,000	26.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,232.00000	6,266,000	26.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		73.00000	67,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,274.00000	4,307,000	24.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		170.00000	158,000	20.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,371.00000	2,398,000	20.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		279.00000	263,000	18.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,480.00000	1,503,000	18.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		507.00000	483,000	15.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		708.00000	723,000	15.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,005.00000	973,000	14.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		206.00000	213,000	14.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,836.00000	1,800,000	14.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		37.00000	40,000	14.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		3.00000	1,000	24.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		9,354.00000	9,391,000	24.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		13.00000	8,000	24.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,364.00000	7,398,000	24.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		45.00000	41,000	25.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,396.00000	5,431,000	25.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		101.00000	94,000	22.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,452.00000	3,484,000	22.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		258.00000	242,000	18.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,609.00000	1,632,000	18.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		461.00000	438,000	16.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		812.00000	828,000	16.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		909.00000	878,000	14.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		260.00000	268,000	14.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,698.00000	1,662,000	14.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		49.00000	52,000	14.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2,664.00000	2,625,000	16.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		15.00000	15,000	16.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		3.00000	1,000	24.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,454.00000	9,491,000	24.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		12.00000	7,000	24.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,463.00000	7,497,000	24.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		43.00000	39,000	26.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,494.00000	5,529,000	26.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		97.00000	90,000	23.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,548.00000	3,580,000	23.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		245.00000	230,000	18.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,696.00000	1,720,000	18.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		433.00000	410,000	16.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		884.00000	900,000	16.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		849.00000	818,000	14.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		300.00000	308,000	14.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,608.00000	1,572,000	14.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		59.00000	62,000	14.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2,565.00000	2,526,000	16.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		16.00000	16,000	16.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		2.00000	1,000	24.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,753.00000	9,791,000	24.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		9.00000	5,000	24.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,760.00000	7,795,000	24.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		39.00000	35,000	26.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,790.00000	5,825,000	26.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		87.00000	80,000	23.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,838.00000	3,870,000	23.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		211.00000	198,000	19.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,962.00000	1,988,000	19.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		360.00000	341,000	17.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,111.00000	1,131,000	17.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		689.00000	660,000	14.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		440.00000	450,000	14.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,348.00000	1,312,000	13.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		99.00000	102,000	13.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,269.00000	2,231,000	15.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		20.00000	21,000	15.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		2.00000	1,000	24.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,903.00000	9,941,000	24.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		8.00000	4,000	24.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,909.00000	7,944,000	24.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		37.00000	33,000	26.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,938.00000	5,973,000	26.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		82.00000	76,000	24.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,983.00000	4,016,000	24.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		197.00000	184,000	20.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,098.00000	2,124,000	20.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		330.00000	312,000	17.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,231.00000	1,252,000	17.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		620.00000	591,000	15.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		521.00000	531,000	15.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,224.00000	1,189,000	13.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		125.00000	129,000	13.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,122.00000	2,084,000	14.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		23.00000	24,000	14.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		3.00000	1,000	24.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,204.00000	9,241,000	24.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		15.00000	9,000	25.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,216.00000	7,249,000	25.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		48.00000	44,000	25.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,249.00000	5,284,000	25.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		107.00000	100,000	22.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,308.00000	3,340,000	22.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,812.00000	2,773,000	17.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		13.00000	13,000	17.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		3.00000	1,000	24.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,254.00000	9,291,000	24.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		14.00000	9,000	25.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,265.00000	7,299,000	25.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		47.00000	43,000	25.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,298.00000	5,333,000	25.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		105.00000	98,000	22.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,356.00000	3,388,000	22.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		272.00000	256,000	18.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,523.00000	1,546,000	18.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		491.00000	467,000	16.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		742.00000	757,000	16.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		972.00000	940,000	14.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		223.00000	230,000	14.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,790.00000	1,754,000	14.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		41.00000	44,000	14.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,762.00000	2,724,000	17.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		13.00000	14,000	17.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		3.00000	1,000	24.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		9,304.00000	9,341,000	24.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		13.00000	8,000	25.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		7,314.00000	7,348,000	25.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		46.00000	42,000	25.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,347.00000	5,382,000	25.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		103.00000	96,000	22.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,404.00000	3,436,000	22.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,713.00000	2,674,000	17.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		14.00000	14,000	17.05	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			335.87600	336.42300			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			309.53400	310.06900			0.00	0	1,265.00
ALBI	On	05/08/2010	Index Future			309.66200	310.19900			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.72860	6.77200		10.62	0.00	0	11,792.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	55.84	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		8,028.00000	8,071,000	55.84	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	55.03	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		6,028.00000	6,071,000	55.03	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	50.54	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		4,028.00000	4,071,000	50.54	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	37.80	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		2,028.00000	2,071,000	37.80	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		972.00000	929,000	24.38	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	24.38	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		1,972.00000	1,929,000	38.21	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	38.21	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		2,972.00000	2,929,000	22.06	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	22.06	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	2.80	Call		3,972.00000	3,929,000	20.10	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	20.10	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	55.84	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		8,128.00000	8,171,000	55.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	55.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,128.00000	6,171,000	55.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	50.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,128.00000	4,171,000	50.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	38.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,128.00000	2,171,000	38.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		872.00000	829,000	22.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	22.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,872.00000	1,829,000	36.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	36.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,872.00000	2,829,000	24.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	24.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,872.00000	3,829,000	20.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	20.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	55.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,178.00000	8,221,000	55.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	55.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,178.00000	6,221,000	55.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	50.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,178.00000	4,221,000	50.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	38.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,178.00000	2,221,000	38.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		822.00000	779,000	22.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	22.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,822.00000	1,779,000	36.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	36.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,822.00000	2,779,000	24.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	24.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,822.00000	3,779,000	20.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	20.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	55.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		8,078.00000	8,121,000	55.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	55.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		6,078.00000	6,121,000	55.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	50.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		4,078.00000	4,121,000	50.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	38.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		2,078.00000	2,121,000	38.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		922.00000	879,000	23.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	23.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		1,922.00000	1,879,000	37.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	37.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		2,922.00000	2,879,000	23.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	23.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		3,922.00000	3,879,000	20.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	20.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	55.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,978.00000	8,021,000	55.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	55.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,978.00000	6,021,000	55.01	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	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	50.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,978.00000	4,021,000	50.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	37.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,978.00000	2,021,000	37.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,022.00000	979,000	25.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	25.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,022.00000	1,979,000	38.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	38.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,022.00000	2,979,000	21.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	21.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,022.00000	3,979,000	20.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	20.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	55.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,678.00000	7,721,000	55.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	54.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,678.00000	5,721,000	54.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	48.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,678.00000	3,721,000	48.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		0.00000	0,000	33.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,678.00000	1,721,000	33.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,322.00000	1,279,000	29.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	29.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,322.00000	2,279,000	34.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	34.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,322.00000	3,279,000	20.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	20.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,322.00000	4,279,000	20.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	20.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	55.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,878.00000	7,921,000	55.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	54.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,878.00000	5,921,000	54.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	49.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,878.00000	3,921,000	49.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		0.00000	0,000	36.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,878.00000	1,921,000	36.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,122.00000	1,079,000	26.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	26.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,122.00000	2,079,000	38.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	38.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,122.00000	3,079,000	20.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	20.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,122.00000	4,079,000	20.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	20.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	55.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,928.00000	7,971,000	55.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	54.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,928.00000	5,971,000	54.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	50.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,928.00000	3,971,000	50.30	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		0.00000	0,000	37.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,928.00000	1,971,000	37.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,072.00000	1,029,000	25.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	25.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,072.00000	2,029,000	39.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	39.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,072.00000	3,029,000	20.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	20.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,072.00000	4,029,000	20.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	20.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	55.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,828.00000	7,871,000	55.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	54.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,828.00000	5,871,000	54.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	49.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,828.00000	3,871,000	49.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	35.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,828.00000	1,871,000	35.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,172.00000	1,129,000	27.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	27.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,172.00000	2,129,000	37.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	37.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,172.00000	3,129,000	20.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	20.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,172.00000	4,129,000	20.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	20.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	55.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,778.00000	7,821,000	55.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	54.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,778.00000	5,821,000	54.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	49.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,778.00000	3,821,000	49.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	35.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,778.00000	1,821,000	35.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,222.00000	1,179,000	27.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	27.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,222.00000	2,179,000	36.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	36.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,222.00000	3,179,000	20.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	20.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,222.00000	4,179,000	20.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	20.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	55.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,728.00000	7,771,000	55.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	54.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,728.00000	5,771,000	54.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	48.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,728.00000	3,771,000	48.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	34.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,728.00000	1,771,000	34.49	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.50	Call		1,272.00000	1,229,000	28.64	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.50	Put		0.00000	0,000	28.64	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.50	Call		2,272.00000	2,229,000	35.68	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.50	Put		0.00000	0,000	35.68	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.50	Call		3,272.00000	3,229,000	20.10	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.50	Put		0.00000	0,000	20.10	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.50	Call		4,272.00000	4,229,000	20.10	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.50	Put		0.00000	0,000	20.10	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.40	Call		0.00000	0,000	55.71	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.40	Put		7,628.00000	7,671,000	55.71	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.40	Call		0.00000	0,000	54.28	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.40	Put		5,628.00000	5,671,000	54.28	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.40	Call		0.00000	0,000	48.33	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.40	Put		3,628.00000	3,671,000	48.33	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.40	Call		0.00000	0,000	33.17	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.40	Put		1,628.00000	1,671,000	33.17	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.40	Call		1,372.00000	1,329,000	30.01	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.40	Put		0.00000	0,000	30.01	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.40	Call		2,372.00000	2,329,000	33.73	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.40	Put		0.00000	0,000	33.73	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.40	Call		3,372.00000	3,329,000	20.10	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.40	Put		0.00000	0,000	20.10	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.40	Call		4,372.00000	4,329,000	20.10	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.40	Put		0.00000	0,000	20.10	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.10	Call		672.00000	629,000	19.79	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	19.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		772.00000	729,000	21.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	21.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		722.00000	679,000	20.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	20.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		9.00000	3,000	13.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		187.00000	224,000	13.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		24.00000	9,000	12.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		102.00000	130,000	12.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		61.00000	32,000	11.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		39.00000	53,000	11.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		225.00000	182,000	12.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		3.00000	3,000	12.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		323.00000	279,000	14.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		1.00000	0,000	14.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		422.00000	379,000	15.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	15.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		522.00000	479,000	17.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		0.00000	0,000	17.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		622.00000	579,000	19.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	19.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		572.00000	529,000	18.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	18.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		2.00000	0,000	15.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		330.00000	371,000	15.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		5.00000	1,000	14.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		233.00000	272,000	14.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		15.00000	5,000	13.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		143.00000	176,000	13.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		39.00000	18,000	11.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		67.00000	89,000	11.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		95.00000	55,000	10.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		23.00000	26,000	10.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		178.00000	136,000	12.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		6.00000	7,000	12.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		274.00000	230,000	13.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		2.00000	1,000	13.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		372.00000	329,000	15.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		0.00000	0,000	15.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		472.00000	429,000	16.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	16.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		134.00000	93,000	11.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		12.00000	14,000	11.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	55.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,328.00000	8,371,000	55.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	55.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,328.00000	6,371,000	55.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	51.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,328.00000	4,371,000	51.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	39.78	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 15/03/2010 Foreign Exchange Future	9.10	Put		2,328.00000	2,371,000	39.78	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.10	Call		1,672.00000	1,629,000	34.11	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.10	Put		0.00000	0,000	34.11	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.10	Call		2,672.00000	2,629,000	27.89	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	27.89	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.10	Call		3,672.00000	3,629,000	20.10	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	20.10	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	55.84	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	15.05	Put		8,278.00000	8,321,000	55.84	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	55.14	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	13.05	Put		6,278.00000	6,321,000	55.14	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	11.05	Call		0.00000	0,000	51.12	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	11.05	Put		4,278.00000	4,321,000	51.12	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	9.05	Call		0.00000	0,000	39.45	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	9.05	Put		2,278.00000	2,321,000	39.45	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.05	Call		3.00000	1,000	15.26	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.05	Put		281.00000	322,000	15.26	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.05	Call		1,722.00000	1,679,000	34.79	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.05	Put		0.00000	0,000	34.79	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.05	Call		2,722.00000	2,679,000	26.92	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	26.92	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.05	Call		3,722.00000	3,679,000	20.10	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	20.10	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	55.84	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	15.00	Put		8,228.00000	8,271,000	55.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	55.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,228.00000	6,271,000	55.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	51.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,228.00000	4,271,000	51.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	39.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,228.00000	2,271,000	39.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,772.00000	1,729,000	35.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	35.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,772.00000	2,729,000	25.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	25.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,772.00000	3,729,000	20.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	20.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	55.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,378.00000	8,421,000	55.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	55.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,378.00000	6,421,000	55.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	51.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,378.00000	4,421,000	51.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	40.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,378.00000	2,421,000	40.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		1.00000	0,000	16.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		379.00000	421,000	16.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,622.00000	1,579,000	33.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	33.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,622.00000	2,579,000	28.87	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	28.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,622.00000	3,579,000	20.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	20.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	55.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,478.00000	8,521,000	55.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	55.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,478.00000	6,521,000	55.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	51.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,478.00000	4,521,000	51.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	40.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,478.00000	2,521,000	40.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		1.00000	0,000	17.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		479.00000	521,000	17.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,522.00000	1,479,000	32.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	32.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,522.00000	2,479,000	30.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	30.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,522.00000	3,479,000	20.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	20.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.77700	6.82070		13.68	352,404.00	52	476.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	41.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,779.00000	7,823,000	41.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	34.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,779.00000	5,823,000	34.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	27.62	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.60	Put		3,779.00000	3,823,000	27.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.60	Call		7.00000	5,000	21.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.60	Put		1,786.00000	1,828,000	21.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.60	Call		330.00000	296,000	14.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.60	Put		109.00000	119,000	14.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.60	Call		1,224.00000	1,180,000	17.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.60	Put		3.00000	3,000	17.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Call		2,221.00000	2,177,000	23.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Put		0.00000	0,000	23.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Call		3,221.00000	3,177,000	21.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Put		0.00000	0,000	21.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Call		4,221.00000	4,177,000	32.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	32.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	41.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		7,729.00000	7,773,000	41.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	34.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,729.00000	5,773,000	34.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		0.00000	0,000	27.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,729.00000	3,773,000	27.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		8.00000	6,000	21.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,737.00000	1,779,000	21.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		365.00000	330,000	14.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		94.00000	103,000	14.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,274.00000	1,230,000	17.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		3.00000	3,000	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
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,271.00000	2,227,000	22.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	22.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,271.00000	3,227,000	22.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	22.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,271.00000	4,227,000	32.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	32.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	41.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,679.00000	7,723,000	41.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	34.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,679.00000	5,723,000	34.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	27.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,679.00000	3,723,000	27.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		9.00000	6,000	21.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,688.00000	1,729,000	21.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		402.00000	365,000	14.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		81.00000	88,000	14.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,323.00000	1,280,000	18.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		2.00000	3,000	18.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,321.00000	2,277,000	22.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	22.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,321.00000	3,277,000	23.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	23.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,321.00000	4,277,000	32.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	32.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		266.00000	233,000	13.81	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	6.70	Put		145.00000	156,000	13.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	42.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		8,029.00000	8,073,000	42.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	35.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		6,029.00000	6,073,000	35.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		0.00000	0,000	28.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		4,029.00000	4,073,000	28.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		5.00000	4,000	22.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		2,034.00000	2,077,000	22.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		188.00000	164,000	14.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		217.00000	237,000	14.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		977.00000	935,000	16.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		6.00000	8,000	16.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		1,971.00000	1,927,000	22.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	22.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		2,971.00000	2,927,000	20.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	20.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		3,971.00000	3,927,000	31.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	31.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	42.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,929.00000	7,973,000	42.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	35.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,929.00000	5,973,000	35.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		0.00000	0,000	28.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,929.00000	3,973,000	28.04	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		6.00000	4,000	22.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,935.00000	1,977,000	22.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		236.00000	205,000	13.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		165.00000	178,000	13.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,075.00000	1,032,000	16.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		4.00000	5,000	16.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,071.00000	2,027,000	23.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		0.00000	0,000	23.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,071.00000	3,027,000	19.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	19.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,071.00000	4,027,000	32.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	32.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	42.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		8,079.00000	8,123,000	42.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		0.00000	0,000	36.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		6,079.00000	6,123,000	36.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		0.00000	0,000	28.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		4,079.00000	4,123,000	28.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		5.00000	3,000	22.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,084.00000	2,126,000	22.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		169.00000	147,000	14.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		248.00000	270,000	14.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		929.00000	887,000	15.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		8.00000	10,000	15.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,921.00000	1,878,000	22.56	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		0.00000	1,000	22.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,921.00000	2,877,000	20.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	0,000	20.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,921.00000	3,877,000	30.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	30.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	42.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		7,979.00000	8,023,000	42.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		0.00000	0,000	35.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		5,979.00000	6,023,000	35.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		0.00000	0,000	28.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		3,979.00000	4,023,000	28.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		6.00000	4,000	22.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		1,985.00000	2,027,000	22.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		209.00000	184,000	13.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		188.00000	207,000	13.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		1,026.00000	983,000	16.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		5.00000	6,000	16.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		2,021.00000	1,977,000	23.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		0.00000	0,000	23.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		3,021.00000	2,977,000	20.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	20.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		4,021.00000	3,977,000	32.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	32.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	41.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,829.00000	7,873,000	41.80	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	12.65	Call		0.00000	0,000	35.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,829.00000	5,873,000	35.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	27.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,829.00000	3,873,000	27.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		7.00000	5,000	22.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,836.00000	1,878,000	22.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		297.00000	264,000	13.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		126.00000	137,000	13.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,174.00000	1,131,000	17.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		3.00000	4,000	17.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		2,171.00000	2,127,000	23.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	23.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		3,171.00000	3,127,000	21.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	21.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		4,171.00000	4,127,000	32.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	32.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	42.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Put		8,329.00000	8,373,000	42.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	36.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Put		6,329.00000	6,373,000	36.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	29.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Put		4,329.00000	4,373,000	29.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Call		3.00000	2,000	23.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Put		2,332.00000	2,375,000	23.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Call		99.00000	84,000	15.45	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		428.00000	457,000	15.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		695.00000	654,000	15.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		24.00000	27,000	15.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,672.00000	1,628,000	20.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		1.00000	1,000	20.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,671.00000	2,627,000	21.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	21.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,671.00000	3,627,000	27.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	27.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	42.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,279.00000	8,323,000	42.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	36.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,279.00000	6,323,000	36.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	29.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,279.00000	4,323,000	29.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		3.00000	2,000	23.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,282.00000	2,325,000	23.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		110.00000	94,000	15.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		389.00000	417,000	15.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		740.00000	699,000	15.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		19.00000	22,000	15.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,722.00000	1,678,000	21.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		1.00000	1,000	21.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,721.00000	2,677,000	21.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	21.23	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,721.00000	3,677,000	28.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	28.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	42.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,179.00000	8,223,000	42.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	36.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,179.00000	6,223,000	36.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		0.00000	0,000	28.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,179.00000	4,223,000	28.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		4.00000	3,000	23.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,183.00000	2,226,000	23.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		136.00000	117,000	14.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		315.00000	340,000	14.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		834.00000	792,000	15.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		13.00000	15,000	15.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,821.00000	1,778,000	21.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		0.00000	1,000	21.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,821.00000	2,777,000	20.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	0,000	20.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,821.00000	3,777,000	29.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	29.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	42.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,129.00000	8,173,000	42.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	36.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,129.00000	6,173,000	36.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		0.00000	0,000	28.79	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,129.00000	4,173,000	28.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		4.00000	3,000	23.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,133.00000	2,176,000	23.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		152.00000	131,000	14.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		281.00000	304,000	14.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		881.00000	839,000	15.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		10.00000	12,000	15.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		1,871.00000	1,828,000	22.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	1,000	22.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		2,871.00000	2,827,000	20.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	20.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		3,871.00000	3,827,000	30.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	30.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	42.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,379.00000	8,423,000	42.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	37.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,379.00000	6,423,000	37.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	29.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Put		4,379.00000	4,423,000	29.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Call		3.00000	2,000	23.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Put		2,382.00000	2,425,000	23.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Call		89.00000	75,000	15.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Put		468.00000	498,000	15.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Call		650.00000	609,000	15.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Put		29.00000	32,000	15.12	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,622.00000	1,578,000	20.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		1.00000	1,000	20.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,621.00000	2,577,000	21.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,000	21.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,621.00000	3,577,000	27.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	27.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	42.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,229.00000	8,273,000	42.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	36.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,229.00000	6,273,000	36.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		0.00000	0,000	29.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,229.00000	4,273,000	29.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		4.00000	3,000	23.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,233.00000	2,276,000	23.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		122.00000	105,000	15.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		351.00000	378,000	15.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		787.00000	745,000	15.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		16.00000	18,000	15.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,772.00000	1,728,000	21.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		1.00000	1,000	21.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,771.00000	2,727,000	21.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	0,000	21.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,771.00000	3,727,000	29.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	29.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	42.13	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	15.25	Put		8,429.00000	8,473,000	42.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	37.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,429.00000	6,473,000	37.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	29.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,429.00000	4,473,000	29.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		3.00000	2,000	23.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,432.00000	2,475,000	23.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		80.00000	67,000	15.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		509.00000	540,000	15.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		606.00000	566,000	14.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		35.00000	39,000	14.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,572.00000	1,528,000	19.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	19.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,571.00000	2,527,000	21.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	21.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,571.00000	3,527,000	26.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	26.42	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.81850	6.86390		14.86	6,818.50	1	4,490.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		282.00000	259,000	15.31	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		325.00000	347,000	15.31	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.26180	7.30420		12.94	0.00	0	1,370.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		207.00000	181,000	13.26	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		203.00000	219,000	13.26	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		186.00000	162,000	13.42	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 14/06/2010	Foreign Exchange Future	7.35	Put		232.00000	250,000	13.42	0.00	0	0.00
CAD/ R	On 14/06/2010	Foreign Exchange Future	7.25	Call		234.00000	202,000	13.10	0.00	0	0.00
CAD/ R	On 14/06/2010	Foreign Exchange Future	7.25	Put		180.00000	190,000	13.10	0.00	0	0.00
CRD1	On 06/05/2010	Index Future			135.54200	135.63200			0.00	0	2.00
GOVI	On 06/05/2010	GOVI			311.03300	311.57400		6.80	0.00	0	324.00
GOVI	On 06/05/2010	GOVI	309.80	Call		44,339.00000	40,392,000	6.80	0.00	0	0.00
GOVI	On 06/05/2010	GOVI	309.80	Put		26,599.00000	28,062,000	6.80	0.00	0	0.00
GOVI	On 05/08/2010	GOVI			316.71900	317.27100		6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Call		62,430.00000	58,869,000	6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Put		45,720.00000	47,679,000	6.57	0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI	On 06/05/2010	Index Future			364.51000	362.93900			0.00	0	433.00
J153	On 31/08/2010	Interest Rate Swap			6.89407	6.91238		15.00	0.00	0	0.00
J157	On 15/09/2015	Interest Rate Swap			8.82200	8.76200		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300	8.59300		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500	8.60600		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500	8.90500		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200	8.88300		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700	8.91100		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.10400		0.33	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.63400		0.38	0.00	0	0.00
JIBAR F	On	17/03/2010	Jibar Tradeable Future			7.04500	7.10000			0.00	2,500	2,500.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			7.01600	7.01000			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			7.00200	6.97000			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.98700	6.96000			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.97100	6.95000			0.00	0	0.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.97100	6.96000			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.98500	6.99000			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.10000	7.11000			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.28700	7.31000			0.00	0	5,000.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			7.55000	7.55000			0.00	0	5,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			7.89600	7.89000			0.00	0	2,500.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			8.19200	8.19000			0.00	0	7,500.00
JN02	On	06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JROD	On	31/03/2010	Rodi			7.18400	7.20000			0.00	0	0.00
OTH1	On	06/05/2010	Index Future			301.03900	301.56700			0.00	0	3.00
R155	On	06/05/2010	Bond Future			7.41100	7.36600		4.50	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Call		279.00000	238,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Put		107.00000	124,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Call		490.00000	447,000	2.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Put		254.00000	269,000	2.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Call		239.00000	202,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Put		131.00000	152,000	1.00	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.24800	8.20700		4.50	0.00	0	6,883.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,762.00000	1,600,000	4.34	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		351.00000	387,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.30700	8.26300		4.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/08/2010	Bond Future	8.75	Call		2,796.00000	2,636,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		566.00000	610,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		2,000.00000	1,861,000	4.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		908.00000	973,000	4.25	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		3,693.00000	3,516,000	4.43	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		339.00000	366,000	4.43	0.00	0	500.00
R157	On	05/08/2010	Bond Future	8.25	Put		1,408.00000	1,500,000	4.21	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,348.00000	1,236,000	4.21	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.34100	8.29400		4.75	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,476.00000	2,345,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		1,569.00000	1,646,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,601.00000	2,467,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		1,475.00000	1,549,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,354.00000	2,227,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		1,666.00000	1,747,000	5.00	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.07800	9.03800		10.00	0.00	0	19,296.00
R186	On	06/05/2010	Bond Future	9.00	Call		1,585.00000	1,372,000	9.16	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		1,939.00000	2,098,000	9.16	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.12600	9.08400		10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,725.00000	3,472,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		2,216.00000	2,348,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,605.00000	1,451,000	9.79	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		4,736.00000	4,966,000	9.79	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		6,798.00000	6,473,000	10.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/08/2010	Bond Future	9.75	Put		924.00000	984,000	10.47	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		8,538.00000	8,191,000	10.74	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		579.00000	616,000	10.74	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			9.15900	9.11600		11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,756.00000	4,514,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		3,549.00000	3,697,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,995.00000	4,746,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		3,343.00000	3,484,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,149.00000	3,915,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		3,390.00000	3,546,000	10.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.26700	8.22600		4.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,340.00000	1,214,000	4.06	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		299.00000	330,000	4.06	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.32100	8.27700		4.50	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,886.00000	2,749,000	4.42	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		297.00000	320,000	4.42	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.34200	8.29400		4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,749.00000	1,644,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		1,039.00000	1,100,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		1,849.00000	1,741,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		968.00000	1,026,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,651.00000	1,550,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		1,113.00000	1,178,000	4.00	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.78500	8.75500		6.50	0.00	0	1,710.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	06/05/2010	Bond Future	9.00	Call		1,769.00000	1,639,000	6.25	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		494.00000	522,000	6.25	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.84300	8.81100		6.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,971.00000	2,842,000	6.38	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		765.00000	799,000	6.38	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.88400	8.85100		7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		3,332.00000	3,214,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		1,378.00000	1,424,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,485.00000	3,364,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		1,290.00000	1,332,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		3,182.00000	3,067,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		1,470.00000	1,519,000	7.00	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.82400	8.78400		7.25	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,814.00000	1,636,000	6.75	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.00	Put		577.00000	629,000	6.75	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.50	Call		4,118.00000	3,895,000	7.06	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Put		95.00000	103,000	7.06	0.00	0	200.00
R204	On	06/05/2010	Bond Future	8.50	Put		2,105.00000	2,255,000	6.61	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		446.00000	366,000	6.61	0.00	0	200.00
R204	On	05/08/2010	Bond Future			8.88000	8.83800		7.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,188.00000	3,008,000	7.41	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		899.00000	956,000	7.41	0.00	0	0.00
R204	On	04/11/2010	Bond Future			8.91600	8.87200		7.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,693.00000	3,524,000	8.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/11/2010	Bond Future	9.25	Put		1,636.00000	1,709,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,859.00000	3,688,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		1,534.00000	1,606,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,530.00000	3,365,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		1,742.00000	1,819,000	8.00	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.30900	8.26800		3.75	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,587.00000	1,473,000	3.56	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		119.00000	131,000	3.56	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.38100	8.33600		3.75	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		2,155.00000	2,046,000	3.64	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		262.00000	283,000	3.64	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.40800	8.35900		3.75	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,501.00000	1,421,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		1,120.00000	1,173,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,575.00000	1,493,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		1,060.00000	1,110,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,430.00000	1,352,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		1,184.00000	1,239,000	4.00	0.00	0	0.00
R207	On	06/05/2010	Bond Future			8.98500	8.95500		8.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		2,186.00000	2,033,000	7.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		460.00000	484,000	7.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.04400	9.01300		8.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,611.00000	3,465,000	8.42	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		840.00000	874,000	8.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/11/2010	Bond Future			9.08000	9.04800		8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,271.00000	3,150,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		2,129.00000	2,190,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,428.00000	3,304,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		2,006.00000	2,064,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,118.00000	2,999,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		2,257.00000	2,320,000	9.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.02000	8.98000		9.00	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		2,179.00000	1,981,000	8.50	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		540.00000	587,000	8.50	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.07300	9.03100		9.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,665.00000	3,468,000	8.93	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		890.00000	946,000	8.93	0.00	0	0.00
R208	On	04/11/2010	Bond Future			9.11000	9.06600		9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,343.00000	3,176,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		2,256.00000	2,351,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,505.00000	3,334,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		2,126.00000	2,217,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		2,910.00000	2,749,000	9.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		2,117.00000	2,217,000	9.00	0.00	0	0.00
R209	On	06/05/2010	Bond Future			9.00800	8.96700		13.00	0.00	0	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		297.00000	230,000	11.90	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		4,067.00000	4,317,000	11.90	0.00	0	0.00
R209	On	05/08/2010	Bond Future			9.04300	9.00100		13.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R209	On	05/08/2010	Bond Future	8.75	Call		1,567.00000	1,423,000	12.39	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		3,541.00000	3,719,000	12.39	0.00	0	0.00
R209	On	04/11/2010	Bond Future			9.06700	9.02500		14.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,250.00000	3,067,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		3,442.00000	3,579,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,433.00000	3,244,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		3,242.00000	3,373,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		3,073.00000	2,896,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		3,651.00000	3,794,000	14.00	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			307.22300	307.75500			0.00	0	100.00

Total for Derivatives : **228,265,822.50** **32,805** **923,128.00**

j-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.39000	7.34500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.20000	8.16500			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.04000	9.00000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.22000	8.18500			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.74000	8.70500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.77500	8.74000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	15/01/2014	Spot Bond			8.25000	8.21500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.94500	8.91000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.97500	8.94000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.98500	8.94500			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										228,265,822.50	32,805	923,128.00