



Daily MTM Report

Daily summary for: 10/03/2010

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			7.40190	7.41640		13.45	62,812,523.40	8,486	217,545.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	51.15	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		9,084.00000	9,098,000	51.15	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	51.18	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		7,084.00000	7,098,000	51.18	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	51.15	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,834.00000	8,848,000	51.15	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	51.19	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,834.00000	6,848,000	51.19	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		0.00000	0,000	23.72	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		834.00000	848,000	23.72	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		173.00000	157,000	13.78	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		7.00000	5,000	13.78	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,166.00000	1,152,000	15.66	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		0.00000	0,000	15.66	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,166.00000	2,152,000	15.89	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	5.25	Put		0.00000	0,000	15.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,166.00000	3,152,000	17.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	17.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,584.00000	8,598,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		416.00000	402,000	14.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		0.00000	0,000	14.33	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,416.00000	1,402,000	15.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	15.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,416.00000	2,402,000	16.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	16.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,416.00000	3,402,000	17.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	17.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,634.00000	8,648,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	51.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,634.00000	6,648,000	51.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,366.00000	3,352,000	17.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	17.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,734.00000	8,748,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	48.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,734.00000	4,748,000	48.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		267.00000	253,000	14.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		1.00000	1,000	14.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,266.00000	1,252,000	15.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	15.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,266.00000	3,252,000	17.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	17.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		9,034.00000	9,048,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	51.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		7,034.00000	7,048,000	51.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		9,234.00000	9,248,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	51.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		7,234.00000	7,248,000	51.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		0.00000	0,000	28.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,234.00000	1,248,000	28.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		1,766.00000	1,752,000	15.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	15.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		2,766.00000	2,752,000	16.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	16.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		9,184.00000	9,198,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	51.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		7,184.00000	7,198,000	51.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		9,134.00000	9,148,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	51.18	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	14.55	Put		7,134.00000	7,148,000	51.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,934.00000	8,948,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	51.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,934.00000	6,948,000	51.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,984.00000	8,998,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	51.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,984.00000	6,998,000	51.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,884.00000	8,898,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	51.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,884.00000	6,898,000	51.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,116.00000	1,102,000	15.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	15.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,116.00000	2,102,000	15.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	15.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,116.00000	3,102,000	17.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	17.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,784.00000	8,798,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	51.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,784.00000	6,798,000	51.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,684.00000	8,698,000	51.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	51.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,684.00000	6,698,000	51.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	49.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		5,184.00000	5,198,000	49.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,316.00000	3,302,000	17.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	17.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		0.00000	0,000	23.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		784.00000	798,000	23.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		219.00000	204,000	13.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		3.00000	2,000	13.89	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,216.00000	1,202,000	15.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	15.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,216.00000	2,202,000	15.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	15.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,216.00000	3,202,000	17.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	17.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		0.00000	0,000	24.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		934.00000	948,000	24.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		92.00000	77,000	13.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		26.00000	25,000	13.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,066.00000	1,052,000	15.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	15.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,066.00000	2,052,000	15.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	15.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,066.00000	3,052,000	17.21	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	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	17.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		816.00000	802,000	15.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		0.00000	0,000	15.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		1,816.00000	1,802,000	15.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	15.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		2,816.00000	2,802,000	16.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	16.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		39.00000	28,000	14.06	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		73.00000	76,000	14.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		966.00000	952,000	15.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		0.00000	0,000	15.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		1,966.00000	1,952,000	15.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	15.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		2,966.00000	2,952,000	17.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	17.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		0.00000	0,000	25.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		984.00000	998,000	25.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		60.00000	47,000	13.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		44.00000	45,000	13.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,016.00000	2,002,000	15.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	15.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,016.00000	3,002,000	17.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	17.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		916.00000	902,000	15.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		0.00000	0,000	15.44	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	5.50	Call		1,916.00000	1,902,000	15.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	15.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		2,916.00000	2,902,000	17.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	17.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	50.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,634.00000	5,648,000	50.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		866.00000	852,000	15.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		0.00000	0,000	15.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		1,866.00000	1,852,000	15.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	15.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		2,866.00000	2,852,000	16.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	16.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	48.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,784.00000	4,798,000	48.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		0.00000	0,000	29.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,284.00000	1,298,000	29.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		3.00000	1,000	17.08	0.00	0	747.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		287.00000	299,000	17.08	0.00	0	562.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		716.00000	702,000	15.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		0.00000	0,000	15.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,716.00000	1,702,000	15.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	15.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,716.00000	2,702,000	16.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	16.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		2.00000	1,000	17.68	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		336.00000	349,000	17.68	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		666.00000	652,000	14.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		0.00000	0,000	14.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,666.00000	1,652,000	15.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	15.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,666.00000	2,652,000	16.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	16.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	33.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,634.00000	1,648,000	33.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		367.00000	352,000	14.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		1.00000	0,000	14.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,366.00000	1,352,000	15.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	15.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,366.00000	2,352,000	16.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	16.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		1.00000	0,000	18.89	0.00	0	4,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		435.00000	448,000	18.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		566.00000	552,000	14.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		0.00000	0,000	14.67	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,566.00000	1,552,000	15.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	15.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,566.00000	2,552,000	16.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	16.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	31.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,484.00000	1,498,000	31.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		516.00000	502,000	14.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		0.00000	0,000	14.56	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,516.00000	1,502,000	15.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	15.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		466.00000	452,000	14.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		0.00000	0,000	14.44	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,466.00000	1,452,000	15.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	15.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,466.00000	2,452,000	16.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	16.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	50.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,684.00000	5,698,000	50.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	48.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,684.00000	4,698,000	48.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		317.00000	302,000	14.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		1.00000	0,000	14.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,316.00000	1,302,000	15.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	15.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,316.00000	2,302,000	16.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	16.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	47.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,584.00000	4,598,000	47.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		130.00000	114,000	13.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		14.00000	12,000	13.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	51.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,984.00000	7,998,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,016.00000	1,002,000	15.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		0.00000	0,000	15.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,516.00000	2,502,000	16.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	16.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,016.00000	4,002,000	17.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	17.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		8,234.00000	8,248,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	49.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		5,234.00000	5,248,000	49.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		766.00000	752,000	15.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		0.00000	0,000	15.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,266.00000	2,252,000	16.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	16.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		3,766.00000	3,752,000	17.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	17.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		24.00000	16,000	14.66	0.00	0	8,029.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		108.00000	114,000	14.66	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	34.59	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,734.00000	1,748,000	34.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	48.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,834.00000	4,848,000	48.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		14.00000	9,000	15.26	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		148.00000	157,000	15.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		8.00000	5,000	15.87	0.00	0	228.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		192.00000	203,000	15.87	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	38.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		2,134.00000	2,148,000	38.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		0.00000	0,000	37.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		2,034.00000	2,048,000	37.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		5.00000	3,000	16.47	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		239.00000	251,000	16.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		0.00000	0,000	19.49	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		484.00000	498,000	19.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	49.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		5,034.00000	5,048,000	49.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		0.00000	0,000	21.30	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		634.00000	648,000	21.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	49.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,284.00000	5,298,000	49.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		0.00000	0,000	24.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		884.00000	898,000	24.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	48.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,934.00000	4,948,000	48.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	38.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,234.00000	2,248,000	38.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		0.00000	0,000	20.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		534.00000	548,000	20.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	48.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,984.00000	4,998,000	48.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		0.00000	0,000	20.70	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		584.00000	598,000	20.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		0.00000	0,000	22.51	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		734.00000	748,000	22.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	49.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		5,084.00000	5,098,000	49.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	40.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,684.00000	2,698,000	40.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	40.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,584.00000	2,598,000	40.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	39.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,484.00000	2,498,000	39.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		0.00000	0,000	21.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		684.00000	698,000	21.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	50.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,484.00000	5,498,000	50.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	41.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,784.00000	2,798,000	41.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	26.74	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1,084.00000	1,098,000	26.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	49.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,434.00000	5,448,000	49.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		0.00000	0,000	26.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1,034.00000	1,048,000	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	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	50.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,534.00000	5,548,000	50.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	27.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1,134.00000	1,148,000	27.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	50.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,584.00000	5,598,000	50.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	42.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,984.00000	2,998,000	42.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	41.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,884.00000	2,898,000	41.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	27.94	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1,184.00000	1,198,000	27.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	50.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,734.00000	5,748,000	50.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	29.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,334.00000	1,348,000	29.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	51.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		6,234.00000	6,248,000	51.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	32.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,584.00000	1,598,000	32.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	50.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,834.00000	5,848,000	50.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	42.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		3,134.00000	3,148,000	42.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	30.96	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	8.85	Put		1,434.00000	1,448,000	30.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	51.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		6,184.00000	6,198,000	51.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	51.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,934.00000	5,948,000	51.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	43.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3,234.00000	3,248,000	43.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	32.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,534.00000	1,548,000	32.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	50.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,784.00000	5,798,000	50.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	42.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		3,084.00000	3,098,000	42.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	30.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,384.00000	1,398,000	30.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	51.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		6,084.00000	6,098,000	51.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	36.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,884.00000	1,898,000	36.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		0.00000	0,000	37.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,984.00000	1,998,000	37.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	51.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,384.00000	6,398,000	51.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	38.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		2,184.00000	2,198,000	38.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	51.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,584.00000	6,598,000	51.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	47.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,484.00000	4,498,000	47.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	39.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,384.00000	2,398,000	39.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	51.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,734.00000	6,748,000	51.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	48.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,634.00000	4,648,000	48.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	47.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,534.00000	4,548,000	47.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	51.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,484.00000	6,498,000	51.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	47.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,384.00000	4,398,000	47.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	47.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,284.00000	4,298,000	47.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	38.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,284.00000	2,298,000	38.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	51.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,534.00000	6,548,000	51.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	47.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,434.00000	4,448,000	47.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	47.37	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	15/03/2010	Foreign Exchange Future	11.75	Put		4,334.00000	4,348,000	47.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	47.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		4,234.00000	4,248,000	47.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	46.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		4,134.00000	4,148,000	46.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	50.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,884.00000	5,898,000	50.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	42.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		3,184.00000	3,198,000	42.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	33.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,684.00000	1,698,000	33.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	51.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,984.00000	5,998,000	51.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	44.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,484.00000	3,498,000	44.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	43.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,384.00000	3,398,000	43.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	43.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,284.00000	3,298,000	43.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	35.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,784.00000	1,798,000	35.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	51.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		6,034.00000	6,048,000	51.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	43.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,334.00000	3,348,000	43.64	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	9.25	Call		0.00000	0,000	35.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,834.00000	1,848,000	35.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	51.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		6,134.00000	6,148,000	51.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	46.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		4,034.00000	4,048,000	46.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	46.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,934.00000	3,948,000	46.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	45.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,834.00000	3,848,000	45.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	45.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,734.00000	3,748,000	45.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	44.99	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,634.00000	3,648,000	44.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	44.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,534.00000	3,548,000	44.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	44.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,434.00000	3,448,000	44.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		0.00000	0,000	37.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,934.00000	1,948,000	37.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	51.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,284.00000	6,298,000	51.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	47.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		4,184.00000	4,198,000	47.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	46.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		4,084.00000	4,098,000	46.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	46.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,984.00000	3,998,000	46.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	46.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,884.00000	3,898,000	46.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	45.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,784.00000	3,798,000	45.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	45.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,684.00000	3,698,000	45.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	38.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		2,084.00000	2,098,000	38.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	49.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		5,134.00000	5,148,000	49.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	42.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		3,034.00000	3,048,000	42.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	41.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,934.00000	2,948,000	41.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	41.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,834.00000	2,848,000	41.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	40.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,734.00000	2,748,000	40.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	40.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,634.00000	2,648,000	40.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	40.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,534.00000	2,548,000	40.07	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	15/03/2010	Foreign Exchange Future	9.75	Call		0.00000	0,000	39.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,334.00000	2,348,000	39.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	48.65	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,884.00000	4,898,000	48.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	39.62	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,434.00000	2,448,000	39.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		0.00000	0,000	46.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		4,024.00000	4,038,000	46.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	44.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,584.00000	3,598,000	44.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		8,184.00000	8,198,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		3,816.00000	3,802,000	17.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	17.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		8,134.00000	8,148,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		3,866.00000	3,852,000	17.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	17.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,284.00000	8,298,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,716.00000	3,702,000	17.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	17.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,384.00000	8,398,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		1.00000	0,000	18.28	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	15/03/2010	Foreign Exchange Future	7.80	Put		385.00000	398,000	18.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		616.00000	602,000	14.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		0.00000	0,000	14.78	0.00	0	12,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,616.00000	1,602,000	15.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	15.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,616.00000	2,602,000	16.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	16.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,616.00000	3,602,000	17.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	17.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,434.00000	8,448,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	51.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,434.00000	6,448,000	51.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,566.00000	3,552,000	17.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	17.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,484.00000	8,498,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,516.00000	3,502,000	17.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	17.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		8,034.00000	8,048,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		3,966.00000	3,952,000	17.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	17.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		8,084.00000	8,098,000	51.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		3,916.00000	3,902,000	17.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	17.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,334.00000	8,348,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	51.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,334.00000	6,348,000	51.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,666.00000	3,652,000	17.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	17.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,534.00000	8,548,000	51.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,466.00000	3,452,000	17.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	17.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.52950	7.54480		16.11	52,412,849.50	6,961	71,577.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		62.00000	60,000	20.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		917.00000	931,000	20.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,605.00000	8,621,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	34.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,605.00000	6,621,000	34.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,395.00000	3,380,000	27.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	1,000	27.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,655.00000	8,671,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	34.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,655.00000	6,671,000	34.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,345.00000	3,330,000	27.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	1,000	27.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,755.00000	8,771,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		9,055.00000	9,071,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,255.00000	9,271,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	36.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,255.00000	7,271,000	36.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1.00000	1,000	26.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,256.00000	3,272,000	26.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,205.00000	9,221,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	36.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,205.00000	7,221,000	36.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		2.00000	2,000	26.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,207.00000	3,223,000	26.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,796.00000	1,781,000	20.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		1.00000	2,000	20.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,795.00000	2,780,000	25.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	1,000	25.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,155.00000	9,171,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	36.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,155.00000	7,171,000	36.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,955.00000	8,971,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		9,005.00000	9,021,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,905.00000	8,921,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	35.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,905.00000	6,921,000	35.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		297.00000	288,000	16.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		202.00000	209,000	16.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,101.00000	1,086,000	16.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		6.00000	7,000	16.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,095.00000	2,080,000	22.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		0.00000	1,000	22.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,095.00000	3,080,000	26.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	1,000	26.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,805.00000	8,821,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	35.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,805.00000	6,821,000	35.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,200.00000	1,185,000	16.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		5.00000	6,000	16.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,195.00000	2,180,000	23.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		0.00000	1,000	23.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,195.00000	3,180,000	26.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	26.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,705.00000	8,721,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		417.00000	407,000	16.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		122.00000	128,000	16.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,299.00000	1,284,000	17.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		4.00000	5,000	17.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,295.00000	3,280,000	27.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	1,000	27.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	34.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,755.00000	6,771,000	34.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	30.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,255.00000	5,271,000	30.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		72.00000	71,000	19.64	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		827.00000	842,000	19.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		384.00000	375,000	16.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		139.00000	146,000	16.04	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,249.00000	1,234,000	17.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		4.00000	5,000	17.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,245.00000	2,230,000	23.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		0.00000	1,000	23.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,245.00000	3,230,000	27.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	27.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		58.00000	56,000	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		963.00000	977,000	20.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		37.00000	36,000	21.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,242.00000	1,257,000	21.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	35.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,055.00000	7,071,000	35.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	35.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		7,005.00000	7,021,000	35.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	27.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		4,005.00000	4,021,000	27.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	35.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,955.00000	6,971,000	35.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		40.00000	39,000	21.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,195.00000	1,210,000	21.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		862.00000	849,000	15.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		17.00000	20,000	15.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,846.00000	1,831,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		1.00000	2,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,845.00000	2,830,000	25.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		0.00000	1,000	25.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		53.00000	52,000	20.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,008.00000	1,023,000	20.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		271.00000	263,000	16.11	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		226.00000	234,000	16.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,045.00000	2,030,000	22.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		0.00000	1,000	22.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,045.00000	3,030,000	26.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	1,000	26.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	31.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,505.00000	5,521,000	31.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	28.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,505.00000	4,521,000	28.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1.00000	1,000	26.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,506.00000	3,522,000	26.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		50.00000	48,000	20.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,055.00000	1,069,000	20.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		247.00000	242,000	16.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		252.00000	263,000	16.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,003.00000	989,000	15.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		8.00000	10,000	15.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		1,996.00000	1,980,000	22.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		1.00000	1,000	22.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		2,995.00000	2,980,000	25.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	1,000	25.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	31.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,555.00000	5,571,000	31.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	28.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,555.00000	4,571,000	28.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1.00000	1,000	26.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,556.00000	3,572,000	26.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		46.00000	45,000	20.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,101.00000	1,116,000	20.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		955.00000	942,000	15.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		10.00000	13,000	15.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,946.00000	1,930,000	21.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		1.00000	1,000	21.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,945.00000	2,930,000	25.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		0.00000	1,000	25.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	31.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,605.00000	5,621,000	31.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1.00000	1,000	26.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,606.00000	3,622,000	26.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		43.00000	42,000	21.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,148.00000	1,163,000	21.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		908.00000	895,000	15.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		13.00000	16,000	15.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,896.00000	1,881,000	21.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		1.00000	2,000	21.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,895.00000	2,880,000	25.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	1,000	25.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	31.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,755.00000	5,771,000	31.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	29.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,755.00000	4,771,000	29.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1.00000	1,000	26.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,756.00000	3,772,000	26.77	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	8.80	Call		35.00000	34,000	21.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,290.00000	1,305,000	21.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		163.00000	159,000	17.43	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		418.00000	430,000	17.43	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		771.00000	759,000	15.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		26.00000	30,000	15.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,746.00000	1,731,000	20.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		1.00000	2,000	20.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,745.00000	2,730,000	25.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	1,000	25.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		150.00000	146,000	17.65	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		455.00000	467,000	17.65	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		727.00000	715,000	15.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		32.00000	36,000	15.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,696.00000	1,681,000	20.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		1.00000	2,000	20.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,695.00000	2,680,000	24.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	1,000	24.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	32.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,855.00000	5,871,000	32.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1.00000	0,000	26.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,856.00000	3,871,000	26.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		31.00000	30,000	22.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,386.00000	1,401,000	22.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		138.00000	135,000	17.87	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		493.00000	506,000	17.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		684.00000	672,000	15.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		39.00000	43,000	15.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,647.00000	1,631,000	19.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		2.00000	2,000	19.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,645.00000	2,630,000	24.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		0.00000	1,000	24.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,955.00000	5,971,000	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	26.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,955.00000	3,971,000	26.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	33.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,155.00000	6,171,000	33.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	30.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,155.00000	5,171,000	30.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	27.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,155.00000	4,171,000	27.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		2.00000	2,000	26.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,157.00000	3,173,000	26.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	32.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,105.00000	6,121,000	32.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	30.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,105.00000	5,121,000	30.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	27.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,105.00000	4,121,000	27.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		486.00000	476,000	15.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		91.00000	97,000	15.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,398.00000	1,383,000	18.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		3.00000	4,000	18.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,395.00000	2,380,000	23.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		0.00000	1,000	23.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	32.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		6,055.00000	6,071,000	32.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	27.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,055.00000	4,071,000	27.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		2.00000	2,000	26.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,057.00000	3,073,000	26.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		24.00000	23,000	23.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,579.00000	1,594,000	23.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		99.00000	97,000	18.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		654.00000	668,000	18.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		523.00000	513,000	15.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		78.00000	84,000	15.97	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,448.00000	1,432,000	18.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		3.00000	3,000	18.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,445.00000	2,430,000	24.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		0.00000	1,000	24.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	32.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,905.00000	5,921,000	32.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	26.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,905.00000	3,921,000	26.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		127.00000	124,000	18.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		532.00000	545,000	18.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		642.00000	631,000	15.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		47.00000	52,000	15.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,597.00000	1,582,000	19.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		2.00000	3,000	19.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,595.00000	2,580,000	24.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	1,000	24.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	31.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,805.00000	5,821,000	31.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	29.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,805.00000	4,821,000	29.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1.00000	1,000	26.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,806.00000	3,822,000	26.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		29.00000	28,000	22.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,434.00000	1,449,000	22.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		33.00000	32,000	22.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,338.00000	1,353,000	22.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	31.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,455.00000	5,471,000	31.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	28.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,455.00000	4,471,000	28.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		27.00000	26,000	22.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,482.00000	1,497,000	22.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		601.00000	590,000	15.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		56.00000	61,000	15.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,547.00000	1,532,000	19.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		2.00000	3,000	19.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	31.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,655.00000	5,671,000	31.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1.00000	1,000	26.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,656.00000	3,672,000	26.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		21.00000	21,000	23.62	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,676.00000	1,692,000	23.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		450.00000	441,000	16.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		105.00000	112,000	16.01	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,348.00000	1,333,000	17.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		3.00000	4,000	17.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,345.00000	2,330,000	23.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		0.00000	1,000	23.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	27.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,305.00000	4,321,000	27.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		20.00000	19,000	23.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,725.00000	1,740,000	23.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		25.00000	25,000	22.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,530.00000	1,546,000	22.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		354.00000	344,000	16.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		159.00000	165,000	16.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	38.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,955.00000	7,971,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	33.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,455.00000	6,471,000	33.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	29.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,955.00000	4,971,000	29.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1.00000	1,000	26.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,456.00000	3,472,000	26.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,052.00000	1,037,000	15.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		7.00000	8,000	15.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,545.00000	2,530,000	24.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	1,000	24.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,045.00000	4,030,000	30.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	1,000	30.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,205.00000	8,221,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	34.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,705.00000	6,721,000	34.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1.00000	1,000	26.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,706.00000	3,722,000	26.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		78.00000	76,000	19.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		783.00000	797,000	19.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		816.00000	804,000	15.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		21.00000	25,000	15.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,295.00000	2,280,000	23.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		0.00000	1,000	23.48	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	3.75	Call		3,795.00000	3,780,000	29.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	1,000	29.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		19.00000	18,000	24.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,774.00000	1,789,000	24.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		227.00000	222,000	16.55	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		282.00000	293,000	16.55	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	29.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,705.00000	4,721,000	29.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	28.06	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,355.00000	4,371,000	28.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		23.00000	22,000	23.40	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,628.00000	1,643,000	23.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		18.00000	17,000	24.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,823.00000	1,838,000	24.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		209.00000	204,000	16.77	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		314.00000	325,000	16.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	28.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,655.00000	4,671,000	28.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		13.00000	12,000	25.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,068.00000	2,083,000	25.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		15.00000	15,000	24.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,970.00000	1,986,000	24.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		192.00000	188,000	16.99	0.00	0	10,600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		347.00000	359,000	16.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		12.00000	11,000	25.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,117.00000	2,132,000	25.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		15.00000	13,000	25.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2,020.00000	2,034,000	25.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		16.00000	16,000	24.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,921.00000	1,937,000	24.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		177.00000	173,000	17.21	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		382.00000	394,000	17.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	29.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		5,005.00000	5,021,000	29.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		92.00000	89,000	18.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		697.00000	710,000	18.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	30.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,205.00000	5,221,000	30.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		2.00000	2,000	26.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,107.00000	3,123,000	26.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		2.00000	2,000	26.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		3,007.00000	3,023,000	26.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		3.00000	3,000	25.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,908.00000	2,924,000	25.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		67.00000	65,000	19.86	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		872.00000	886,000	19.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	29.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,055.00000	5,071,000	29.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		3.00000	2,000	25.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,958.00000	2,973,000	25.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		3.00000	3,000	25.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,858.00000	2,874,000	25.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		85.00000	83,000	19.20	0.00	0	135.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		740.00000	754,000	19.20	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	29.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,905.00000	4,921,000	29.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		3.00000	3,000	25.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,808.00000	2,824,000	25.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		4.00000	4,000	25.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,709.00000	2,725,000	25.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		5.00000	5,000	25.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,610.00000	2,626,000	25.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		6.00000	5,000	25.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,511.00000	2,526,000	25.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		7.00000	7,000	25.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,412.00000	2,428,000	25.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		8.00000	8,000	25.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,313.00000	2,329,000	25.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		10.00000	9,000	25.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,215.00000	2,230,000	25.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		108.00000	105,000	18.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		613.00000	626,000	18.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	28.73	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,605.00000	4,621,000	28.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		17.00000	16,000	24.50	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		1,872.00000	1,887,000	24.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	29.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,855.00000	4,871,000	29.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		4.00000	3,000	25.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,759.00000	2,774,000	25.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		4.00000	4,000	25.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,659.00000	2,675,000	25.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		5.00000	5,000	25.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,560.00000	2,576,000	25.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		8.00000	7,000	25.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,363.00000	2,378,000	25.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		9.00000	9,000	25.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,264.00000	2,280,000	25.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		11.00000	10,000	25.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,166.00000	2,181,000	25.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		117.00000	114,000	18.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		572.00000	585,000	18.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		6.00000	6,000	25.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,461.00000	2,477,000	25.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,155.00000	8,171,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,845.00000	3,830,000	29.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	1,000	29.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	33.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,205.00000	6,221,000	33.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	27.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,205.00000	4,221,000	27.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,255.00000	8,271,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	33.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,255.00000	6,271,000	33.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	27.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,255.00000	4,271,000	27.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,745.00000	3,730,000	29.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	1,000	29.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,405.00000	8,421,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	33.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,405.00000	6,421,000	33.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	28.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,405.00000	4,421,000	28.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,595.00000	3,580,000	28.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	1,000	28.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,305.00000	8,321,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	33.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,305.00000	6,321,000	33.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,695.00000	3,680,000	29.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	29.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	38.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,955.00000	9,971,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,355.00000	8,371,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	33.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,355.00000	6,371,000	33.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,645.00000	3,630,000	28.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	1,000	28.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,455.00000	8,471,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,545.00000	3,530,000	28.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	1,000	28.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,505.00000	8,521,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	34.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,505.00000	6,521,000	34.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		561.00000	551,000	15.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		66.00000	72,000	15.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,497.00000	1,482,000	18.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		2.00000	3,000	18.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,495.00000	2,480,000	24.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		0.00000	1,000	24.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,495.00000	3,480,000	28.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	1,000	28.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		8,055.00000	8,071,000	38.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,945.00000	3,930,000	30.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	1,000	30.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		8,105.00000	8,121,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,895.00000	3,880,000	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	1,000	30.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,555.00000	8,571,000	38.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	34.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,555.00000	6,571,000	34.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,445.00000	3,430,000	28.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	1,000	28.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		325.00000	316,000	16.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		180.00000	187,000	16.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.65760	7.67300		17.37	4,479,696.00	585	7,302.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	30.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,177.00000	8,192,000	30.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	28.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,178.00000	6,193,000	28.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		13.00000	13,000	29.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,190.00000	4,205,000	29.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		58.00000	56,000	25.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,235.00000	2,248,000	25.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		894.00000	884,000	16.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		71.00000	76,000	16.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,831.00000	1,816,000	19.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		8.00000	8,000	19.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,824.00000	2,809,000	24.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	24.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,823.00000	3,808,000	28.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	28.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	30.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,127.00000	8,142,000	30.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		1.00000	1,000	28.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,128.00000	6,143,000	28.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		14.00000	14,000	29.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,141.00000	4,156,000	29.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		60.00000	58,000	24.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,187.00000	2,200,000	24.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		332.00000	328,000	17.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		459.00000	470,000	17.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		935.00000	924,000	16.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		62.00000	66,000	16.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,880.00000	1,865,000	19.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		7.00000	7,000	19.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,874.00000	2,859,000	24.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		1.00000	1,000	24.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,873.00000	3,858,000	28.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	28.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		316.00000	311,000	18.09	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		493.00000	503,000	18.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	30.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,227.00000	8,242,000	30.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	28.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,228.00000	6,243,000	28.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		12.00000	12,000	29.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,239.00000	4,254,000	29.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		55.00000	54,000	25.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,282.00000	2,296,000	25.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		300.00000	296,000	18.27	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		527.00000	538,000	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		855.00000	844,000	16.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		82.00000	86,000	16.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,782.00000	1,767,000	18.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		9.00000	9,000	18.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,774.00000	2,759,000	23.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	23.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,773.00000	3,758,000	28.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	28.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	30.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,277.00000	8,292,000	30.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	28.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,278.00000	6,293,000	28.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		12.00000	11,000	28.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,289.00000	4,303,000	28.99	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	13/09/2010	Foreign Exchange Future	9.95	Call		53.00000	52,000	25.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,330.00000	2,344,000	25.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		285.00000	281,000	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		562.00000	573,000	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		816.00000	806,000	16.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		93.00000	98,000	16.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,733.00000	1,718,000	18.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		10.00000	10,000	18.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,724.00000	2,709,000	23.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		1.00000	1,000	23.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,723.00000	3,708,000	28.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	28.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	30.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,377.00000	8,392,000	30.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	28.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,378.00000	6,393,000	28.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		10.00000	10,000	28.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,387.00000	4,402,000	28.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		49.00000	48,000	25.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,426.00000	2,440,000	25.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		257.00000	254,000	18.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		634.00000	646,000	18.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		741.00000	732,000	16.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		118.00000	124,000	16.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,635.00000	1,620,000	18.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		12.00000	12,000	18.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,625.00000	2,609,000	22.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		2.00000	1,000	22.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,623.00000	3,608,000	27.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	27.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	30.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,427.00000	8,442,000	30.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	28.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,428.00000	6,443,000	28.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		10.00000	9,000	28.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,437.00000	4,451,000	28.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		47.00000	46,000	25.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,474.00000	2,488,000	25.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		245.00000	241,000	18.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		672.00000	683,000	18.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		706.00000	697,000	16.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		133.00000	139,000	16.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,586.00000	1,572,000	18.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		13.00000	14,000	18.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,575.00000	2,560,000	22.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		2.00000	2,000	22.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,573.00000	3,558,000	27.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	27.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	30.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,477.00000	8,492,000	30.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	28.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,478.00000	6,493,000	28.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		9.00000	9,000	28.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,486.00000	4,501,000	28.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		45.00000	44,000	25.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,522.00000	2,536,000	25.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		233.00000	230,000	19.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		710.00000	722,000	19.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		671.00000	663,000	16.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		148.00000	155,000	16.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,538.00000	1,523,000	17.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		15.00000	15,000	17.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,525.00000	2,510,000	22.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		2.00000	2,000	22.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,523.00000	3,508,000	27.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	27.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	30.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,627.00000	8,642,000	30.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	28.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,628.00000	6,643,000	28.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		7.00000	7,000	28.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,634.00000	4,649,000	28.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		40.00000	39,000	26.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,667.00000	2,681,000	26.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		574.00000	567,000	16.89	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	13/09/2010	Foreign Exchange Future	7.30	Put		201.00000	209,000	16.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,393.00000	1,379,000	17.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		20.00000	21,000	17.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,376.00000	2,361,000	21.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		3.00000	3,000	21.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,373.00000	3,358,000	26.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	26.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	30.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,577.00000	8,592,000	30.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	28.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,578.00000	6,593,000	28.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		8.00000	8,000	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,585.00000	4,600,000	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		42.00000	41,000	25.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,619.00000	2,633,000	25.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		211.00000	208,000	19.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		788.00000	800,000	19.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		605.00000	598,000	16.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		182.00000	190,000	16.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,441.00000	1,427,000	17.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		18.00000	19,000	17.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,426.00000	2,410,000	21.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		3.00000	2,000	21.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,423.00000	3,408,000	26.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	26.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	30.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,727.00000	8,742,000	30.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	28.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,728.00000	6,743,000	28.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		7.00000	6,000	28.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,734.00000	4,748,000	28.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		38.00000	36,000	26.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,765.00000	2,778,000	26.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		183.00000	180,000	20.06	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		910.00000	922,000	20.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		516.00000	509,000	17.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		243.00000	251,000	17.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,297.00000	1,284,000	16.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		24.00000	26,000	16.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,276.00000	2,261,000	21.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		3.00000	3,000	21.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,273.00000	3,258,000	26.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	26.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		201.00000	198,000	19.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		828.00000	840,000	19.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	30.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,027.00000	8,042,000	30.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		1.00000	1,000	27.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,028.00000	6,043,000	27.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		16.00000	15,000	29.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,043.00000	4,057,000	29.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		65.00000	63,000	24.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,092.00000	2,105,000	24.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		369.00000	364,000	17.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		396.00000	406,000	17.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,019.00000	1,007,000	16.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		46.00000	49,000	16.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,979.00000	1,964,000	19.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		6.00000	6,000	19.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,974.00000	2,959,000	24.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		1.00000	1,000	24.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,973.00000	3,958,000	29.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	29.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	30.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,077.00000	8,092,000	30.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		1.00000	1,000	28.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,078.00000	6,093,000	28.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		15.00000	14,000	29.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,092.00000	4,106,000	29.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		62.00000	61,000	24.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,139.00000	2,153,000	24.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		350.00000	345,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		427.00000	437,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		977.00000	965,000	16.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		54.00000	57,000	16.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,929.00000	1,914,000	19.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		6.00000	6,000	19.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,924.00000	2,909,000	24.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		1.00000	1,000	24.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,923.00000	3,908,000	29.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	29.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	30.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,327.00000	8,342,000	30.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	28.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,328.00000	6,343,000	28.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		11.00000	11,000	28.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,338.00000	4,353,000	28.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		51.00000	50,000	25.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,378.00000	2,392,000	25.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		271.00000	267,000	18.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		598.00000	609,000	18.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		778.00000	768,000	16.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		105.00000	110,000	16.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,684.00000	1,669,000	18.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		11.00000	11,000	18.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,675.00000	2,659,000	23.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		2.00000	1,000	23.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,673.00000	3,658,000	27.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	27.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	30.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,527.00000	8,542,000	30.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	28.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,528.00000	6,543,000	28.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		8.00000	8,000	28.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,535.00000	4,550,000	28.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		44.00000	42,000	25.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,571.00000	2,584,000	25.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		222.00000	219,000	19.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		749.00000	761,000	19.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		638.00000	630,000	16.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		165.00000	172,000	16.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,489.00000	1,475,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		16.00000	17,000	17.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,475.00000	2,460,000	22.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		2.00000	2,000	22.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,473.00000	3,458,000	27.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	27.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	30.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,677.00000	8,692,000	30.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	28.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,678.00000	6,693,000	28.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		7.00000	7,000	28.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,684.00000	4,699,000	28.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		39.00000	38,000	26.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,716.00000	2,730,000	26.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		192.00000	189,000	19.88	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		869.00000	881,000	19.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		544.00000	537,000	16.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		221.00000	229,000	16.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,345.00000	1,331,000	17.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		22.00000	23,000	17.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,326.00000	2,311,000	21.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		3.00000	3,000	21.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,323.00000	3,308,000	26.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	26.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		86.00000	84,000	23.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,713.00000	1,726,000	23.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		97.00000	94,000	22.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,574.00000	1,586,000	22.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,036.00000	1,049,000	20.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		159.00000	157,000	20.59	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,167.00000	1,179,000	21.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		140.00000	137,000	21.13	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		100.00000	98,000	22.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,527.00000	1,540,000	22.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		109.00000	106,000	22.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,436.00000	1,448,000	22.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.78550	7.80110		17.98	77,855.00	10	2,683.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	28.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,150.00000	8,166,000	28.29	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	13/12/2010	Foreign Exchange Future	13.95	Call		16.00000	15,000	30.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,165.00000	6,180,000	30.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		43.00000	42,000	28.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,192.00000	4,207,000	28.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		114.00000	113,000	24.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,263.00000	2,278,000	24.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		431.00000	426,000	18.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		580.00000	591,000	18.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		977.00000	966,000	16.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		126.00000	131,000	16.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,868.00000	1,853,000	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		17.00000	18,000	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,855.00000	2,840,000	22.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		4.00000	5,000	22.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,852.00000	3,836,000	27.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	1,000	27.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		273.00000	270,000	20.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,022.00000	1,035,000	20.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	28.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,200.00000	8,216,000	28.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		15.00000	15,000	30.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,214.00000	6,230,000	30.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		42.00000	41,000	28.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,241.00000	4,256,000	28.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		111.00000	109,000	24.33	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		2,310.00000	2,324,000	24.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		941.00000	930,000	16.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		140.00000	145,000	16.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,820.00000	1,805,000	17.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		19.00000	20,000	17.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,805.00000	2,790,000	22.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		4.00000	5,000	22.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,802.00000	3,786,000	27.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	1,000	27.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	28.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,250.00000	8,266,000	28.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		14.00000	14,000	30.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,263.00000	6,279,000	30.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		40.00000	40,000	28.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,289.00000	4,305,000	28.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		107.00000	106,000	24.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,356.00000	2,371,000	24.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		398.00000	394,000	18.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		647.00000	659,000	18.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		905.00000	895,000	16.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		154.00000	160,000	16.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,772.00000	1,757,000	17.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		21.00000	22,000	17.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,756.00000	2,740,000	21.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		5.00000	5,000	21.80	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	13/12/2010	Foreign Exchange Future	4.05	Call		3,752.00000	3,737,000	26.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	2,000	26.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	28.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,300.00000	8,316,000	28.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		13.00000	13,000	30.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,312.00000	6,328,000	30.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		39.00000	39,000	28.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,338.00000	4,354,000	28.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		104.00000	103,000	24.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,403.00000	2,418,000	24.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		383.00000	379,000	18.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		682.00000	694,000	18.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		871.00000	860,000	16.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		170.00000	175,000	16.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,725.00000	1,710,000	17.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		24.00000	25,000	17.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,706.00000	2,691,000	21.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		5.00000	6,000	21.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,702.00000	3,687,000	26.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	2,000	26.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		414.00000	410,000	18.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		613.00000	625,000	18.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	28.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,350.00000	8,366,000	28.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		13.00000	12,000	30.68	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	14.15	Put		6,362.00000	6,377,000	30.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		38.00000	38,000	28.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,387.00000	4,403,000	28.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		101.00000	100,000	24.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,450.00000	2,465,000	24.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		368.00000	364,000	19.01	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		717.00000	729,000	19.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		837.00000	827,000	16.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		186.00000	192,000	16.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,677.00000	1,662,000	17.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		26.00000	27,000	17.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,656.00000	2,641,000	21.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		5.00000	6,000	21.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,652.00000	3,637,000	26.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	2,000	26.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	28.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,400.00000	8,416,000	28.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		12.00000	12,000	30.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,411.00000	6,427,000	30.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		37.00000	37,000	28.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,436.00000	4,452,000	28.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		99.00000	97,000	24.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,498.00000	2,512,000	24.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		354.00000	351,000	19.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		753.00000	766,000	19.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		804.00000	795,000	16.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		203.00000	210,000	16.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,630.00000	1,615,000	17.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		29.00000	30,000	17.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,607.00000	2,591,000	21.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		6.00000	6,000	21.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,602.00000	3,587,000	26.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	2,000	26.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	28.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,450.00000	8,466,000	28.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		11.00000	11,000	30.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,460.00000	6,476,000	30.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		37.00000	36,000	29.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,486.00000	4,501,000	29.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		96.00000	95,000	24.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,545.00000	2,560,000	24.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		341.00000	338,000	19.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		790.00000	803,000	19.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		773.00000	764,000	17.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		222.00000	229,000	17.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,583.00000	1,569,000	17.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		32.00000	34,000	17.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,557.00000	2,542,000	20.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		6.00000	7,000	20.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,552.00000	3,537,000	25.80	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	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	2,000	25.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		1.00000	1,000	28.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,650.00000	8,666,000	28.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		9.00000	9,000	30.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,658.00000	6,674,000	30.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		33.00000	33,000	29.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,682.00000	4,698,000	29.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		86.00000	85,000	25.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,735.00000	2,750,000	25.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		294.00000	291,000	19.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		943.00000	956,000	19.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		655.00000	648,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		304.00000	313,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,399.00000	1,385,000	16.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		48.00000	50,000	16.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,359.00000	2,343,000	19.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		8.00000	8,000	19.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,353.00000	3,337,000	24.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		2.00000	2,000	24.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	28.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,600.00000	8,616,000	28.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		10.00000	9,000	30.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,609.00000	6,624,000	30.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		34.00000	33,000	29.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,633.00000	4,648,000	29.22	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	13/12/2010	Foreign Exchange Future	10.40	Call		88.00000	87,000	25.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,687.00000	2,702,000	25.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		305.00000	302,000	19.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		904.00000	917,000	19.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		683.00000	675,000	17.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		282.00000	290,000	17.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,445.00000	1,431,000	16.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		44.00000	46,000	16.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,408.00000	2,393,000	20.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		7.00000	8,000	20.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,403.00000	3,387,000	25.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		2.00000	2,000	25.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		263.00000	261,000	20.34	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,062.00000	1,076,000	20.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		1.00000	1,000	28.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,700.00000	8,716,000	28.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		9.00000	8,000	30.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,708.00000	6,723,000	30.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		32.00000	32,000	29.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,731.00000	4,747,000	29.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		83.00000	82,000	25.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,782.00000	2,797,000	25.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		283.00000	280,000	20.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		982.00000	995,000	20.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		628.00000	621,000	17.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		327.00000	336,000	17.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,354.00000	1,340,000	16.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		53.00000	55,000	16.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,309.00000	2,294,000	19.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		8.00000	9,000	19.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,303.00000	3,288,000	24.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		2.00000	3,000	24.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		328.00000	325,000	19.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		827.00000	840,000	19.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		2.00000	2,000	28.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,051.00000	8,067,000	28.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		17.00000	17,000	31.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,066.00000	6,082,000	31.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		45.00000	44,000	28.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,094.00000	4,109,000	28.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		121.00000	120,000	24.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,170.00000	2,185,000	24.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		466.00000	461,000	18.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		515.00000	526,000	18.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,053.00000	1,041,000	16.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		102.00000	106,000	16.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,965.00000	1,949,000	17.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		14.00000	14,000	17.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,955.00000	2,939,000	22.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		4.00000	4,000	22.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,952.00000	3,936,000	27.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	1,000	27.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		2.00000	2,000	28.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,101.00000	8,117,000	28.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		17.00000	16,000	31.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,116.00000	6,131,000	31.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		44.00000	43,000	28.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,143.00000	4,158,000	28.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		118.00000	116,000	24.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,217.00000	2,231,000	24.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		448.00000	443,000	18.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		547.00000	558,000	18.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,015.00000	1,003,000	16.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		114.00000	118,000	16.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,916.00000	1,901,000	17.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		15.00000	16,000	17.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,905.00000	2,889,000	22.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		4.00000	4,000	22.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,902.00000	3,886,000	27.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	1,000	27.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	28.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,500.00000	8,516,000	28.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		11.00000	11,000	30.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,510.00000	6,526,000	30.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		36.00000	35,000	29.08	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	12.30	Put		4,535.00000	4,550,000	29.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		93.00000	92,000	25.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,592.00000	2,607,000	25.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		742.00000	733,000	17.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		241.00000	248,000	17.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,537.00000	1,522,000	17.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		36.00000	37,000	17.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,507.00000	2,492,000	20.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		6.00000	7,000	20.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,503.00000	3,487,000	25.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		2.00000	2,000	25.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	28.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,550.00000	8,566,000	28.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		10.00000	10,000	30.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,559.00000	6,575,000	30.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		35.00000	34,000	29.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,584.00000	4,599,000	29.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		91.00000	89,000	25.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,640.00000	2,654,000	25.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		316.00000	313,000	19.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		865.00000	878,000	19.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		712.00000	704,000	17.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		261.00000	269,000	17.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,490.00000	1,476,000	17.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		39.00000	41,000	17.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,458.00000	2,442,000	20.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		7.00000	7,000	20.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,453.00000	3,437,000	25.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		2.00000	2,000	25.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		4.00000	4,000	29.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,253.00000	7,269,000	29.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		25.00000	25,000	30.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,274.00000	5,290,000	30.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		63.00000	63,000	26.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,312.00000	3,328,000	26.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		194.00000	192,000	21.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,443.00000	1,457,000	21.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,751.00000	4,736,000	28.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	1,000	28.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,487.00000	1,501,000	21.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		188.00000	186,000	21.82	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		147.00000	146,000	23.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,846.00000	1,861,000	23.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		176.00000	174,000	22.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,575.00000	1,589,000	22.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		143.00000	142,000	23.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,892.00000	1,907,000	23.15	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.91370	7.92870		18.22	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		540.00000	532,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		611.00000	618,000	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		518.00000	510,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		639.00000	646,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		563.00000	554,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		584.00000	590,000	18.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future			11.05320	11.11550		12.94	11,915,349.60	1,078	17,889.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		10,885.00000	10,947,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		8,885.00000	8,947,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	54.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		6,885.00000	6,947,000	54.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	49.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		4,885.00000	4,947,000	49.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	40.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		2,885.00000	2,947,000	40.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	35.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,885.00000	1,947,000	35.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	23.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		885.00000	947,000	23.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		151.00000	100,000	13.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		36.00000	47,000	13.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		1,116.00000	1,053,000	25.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		1.00000	0,000	25.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	57.55	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	22.15	Put		11,035.00000	11,097,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		9,035.00000	9,097,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	55.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		7,035.00000	7,097,000	55.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	49.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,035.00000	5,097,000	49.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	41.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,035.00000	3,097,000	41.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	36.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,035.00000	2,097,000	36.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	25.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,035.00000	1,097,000	25.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		62.00000	35,000	14.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		97.00000	132,000	14.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		966.00000	903,000	23.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		1.00000	0,000	23.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		10,985.00000	11,047,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		8,985.00000	9,047,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	54.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,985.00000	7,047,000	54.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	49.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,985.00000	5,047,000	49.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	41.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,985.00000	3,047,000	41.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	36.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,985.00000	2,047,000	36.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	24.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		985.00000	1,047,000	24.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		82.00000	49,000	13.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		67.00000	96,000	13.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,016.00000	953,000	24.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		1.00000	0,000	24.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,966.00000	1,903,000	32.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1.00000	0,000	32.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		10,385.00000	10,447,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,385.00000	8,447,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		10,235.00000	10,297,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,235.00000	8,297,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	52.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,235.00000	6,297,000	52.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	47.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,235.00000	4,297,000	47.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	37.38	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	13.35	Put		2,235.00000	2,297,000	37.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	27.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,235.00000	1,297,000	27.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		18.00000	8,000	16.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		253.00000	305,000	16.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		766.00000	704,000	21.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		1.00000	1,000	21.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,766.00000	1,703,000	30.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1.00000	0,000	30.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		10,085.00000	10,147,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,085.00000	8,147,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	52.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,085.00000	6,147,000	52.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	47.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,085.00000	4,147,000	47.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	36.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,085.00000	2,147,000	36.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	26.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,085.00000	1,147,000	26.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		46.00000	24,000	14.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		131.00000	171,000	14.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		916.00000	853,000	23.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		1.00000	0,000	23.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,916.00000	1,853,000	32.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1.00000	0,000	32.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		10,135.00000	10,197,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,135.00000	8,197,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	52.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,135.00000	6,197,000	52.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	47.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,135.00000	4,197,000	47.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	36.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,135.00000	2,197,000	36.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	26.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,135.00000	1,197,000	26.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		34.00000	17,000	15.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		169.00000	214,000	15.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		866.00000	803,000	22.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		1.00000	0,000	22.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,866.00000	1,803,000	31.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1.00000	0,000	31.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		10,285.00000	10,347,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,285.00000	8,347,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	53.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,285.00000	6,347,000	53.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	47.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,285.00000	4,347,000	47.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	37.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,285.00000	2,347,000	37.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	28.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		1,285.00000	1,347,000	28.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		13.00000	6,000	16.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		298.00000	353,000	16.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		716.00000	654,000	20.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		1.00000	1,000	20.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,716.00000	1,653,000	30.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1.00000	0,000	30.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		10,535.00000	10,597,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,535.00000	8,597,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		10,685.00000	10,747,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		8,685.00000	8,747,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		10,935.00000	10,997,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,935.00000	8,997,000	57.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	54.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,935.00000	6,997,000	54.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	49.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,935.00000	4,997,000	49.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	35.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,935.00000	1,997,000	35.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	24.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		935.00000	997,000	24.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		115.00000	68,000	12.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		50.00000	65,000	12.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,066.00000	1,003,000	24.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		1.00000	0,000	24.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		10,835.00000	10,897,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		8,835.00000	8,897,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		10,785.00000	10,847,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		8,785.00000	8,847,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		10,735.00000	10,797,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		8,735.00000	8,797,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	57.55	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	21.75	Put		10,635.00000	10,697,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		8,635.00000	8,697,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		10,485.00000	10,547,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,485.00000	8,547,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		10,435.00000	10,497,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,435.00000	8,497,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		10,335.00000	10,397,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,335.00000	8,397,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	53.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,335.00000	6,397,000	53.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	47.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,335.00000	4,397,000	47.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	37.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,335.00000	2,397,000	37.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	28.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		1,335.00000	1,397,000	28.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		10.00000	4,000	17.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		345.00000	401,000	17.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		667.00000	604,000	20.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2.00000	1,000	20.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,666.00000	1,603,000	29.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1.00000	0,000	29.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		10,185.00000	10,247,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,185.00000	8,247,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	52.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,185.00000	6,247,000	52.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	50.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		5,185.00000	5,247,000	50.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	47.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,185.00000	4,247,000	47.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	42.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		3,185.00000	3,247,000	42.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	37.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,185.00000	2,247,000	37.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	27.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		1,185.00000	1,247,000	27.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		25.00000	12,000	15.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		210.00000	259,000	15.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		816.00000	753,000	21.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		1.00000	0,000	21.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,816.00000	1,753,000	31.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1.00000	0,000	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	41.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,935.00000	2,997,000	41.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	54.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		6,785.00000	6,847,000	54.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	51.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		5,785.00000	5,847,000	51.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	48.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		4,785.00000	4,847,000	48.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	45.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		3,785.00000	3,847,000	45.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	40.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		2,785.00000	2,847,000	40.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	34.04	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		1,785.00000	1,847,000	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		1.00000	0,000	22.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		786.00000	847,000	22.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		234.00000	176,000	14.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		19.00000	23,000	14.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		1,216.00000	1,153,000	26.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		1.00000	0,000	26.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	53.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,535.00000	6,597,000	53.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	50.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		5,535.00000	5,597,000	50.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	48.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,535.00000	4,597,000	48.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	44.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		3,535.00000	3,597,000	44.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	39.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,535.00000	2,597,000	39.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	31.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		1,535.00000	1,597,000	31.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		3.00000	1,000	19.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		538.00000	598,000	19.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		469.00000	407,000	17.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		4.00000	4,000	17.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,466.00000	1,403,000	28.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		1.00000	0,000	28.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	54.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		6,635.00000	6,697,000	54.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	51.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		5,635.00000	5,697,000	51.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	48.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		4,635.00000	4,697,000	48.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	44.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		3,635.00000	3,697,000	44.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	39.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		2,635.00000	2,697,000	39.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	32.33	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	15/03/2010	Foreign Exchange Future	12.75	Put		1,635.00000	1,697,000	32.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		2.00000	1,000	20.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		637.00000	698,000	20.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		372.00000	310,000	16.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		7.00000	7,000	16.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1,366.00000	1,303,000	27.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		1.00000	0,000	27.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	53.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,435.00000	6,497,000	53.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	50.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		5,435.00000	5,497,000	50.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	47.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,435.00000	4,497,000	47.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	43.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		3,435.00000	3,497,000	43.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	38.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,435.00000	2,497,000	38.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	30.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		1,435.00000	1,497,000	30.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		5.00000	2,000	18.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		440.00000	499,000	18.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		567.00000	505,000	18.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2.00000	2,000	18.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,566.00000	1,503,000	29.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1.00000	0,000	29.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	54.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		6,735.00000	6,797,000	54.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	51.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		5,735.00000	5,797,000	51.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	48.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		4,735.00000	4,797,000	48.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	45.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		3,735.00000	3,797,000	45.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	40.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		2,735.00000	2,797,000	40.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	33.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		1,735.00000	1,797,000	33.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		1.00000	0,000	22.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		736.00000	797,000	22.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		279.00000	219,000	15.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		14.00000	16,000	15.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		1,266.00000	1,203,000	26.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		1.00000	0,000	26.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	54.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		6,835.00000	6,897,000	54.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	51.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		5,835.00000	5,897,000	51.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	49.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		4,835.00000	4,897,000	49.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	46.05	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		3,835.00000	3,897,000	46.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	40.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		2,835.00000	2,897,000	40.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	34.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		1,835.00000	1,897,000	34.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		1.00000	0,000	23.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		836.00000	897,000	23.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		191.00000	136,000	14.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		26.00000	33,000	14.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		1,166.00000	1,103,000	25.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		1.00000	0,000	25.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	54.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		6,685.00000	6,747,000	54.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	51.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		5,685.00000	5,747,000	51.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	48.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		4,685.00000	4,747,000	48.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	45.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		3,685.00000	3,747,000	45.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	39.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		2,685.00000	2,747,000	39.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	32.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		1,685.00000	1,747,000	32.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		1.00000	0,000	21.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		686.00000	747,000	21.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		325.00000	264,000	15.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		10.00000	11,000	15.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1,316.00000	1,253,000	27.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		1.00000	0,000	27.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	53.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		6,585.00000	6,647,000	53.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	51.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		5,585.00000	5,647,000	51.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	48.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,585.00000	4,647,000	48.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	44.70	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		3,585.00000	3,647,000	44.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	39.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		2,585.00000	2,647,000	39.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	31.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		1,585.00000	1,647,000	31.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		2.00000	1,000	20.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		587.00000	648,000	20.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		420.00000	358,000	17.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		5.00000	5,000	17.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		1,416.00000	1,353,000	27.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		1.00000	0,000	27.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	53.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,485.00000	6,547,000	53.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	50.85	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	16.60	Put		5,485.00000	5,547,000	50.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	48.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,485.00000	4,547,000	48.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	44.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		3,485.00000	3,547,000	44.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	38.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,485.00000	2,547,000	38.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,485.00000	1,547,000	30.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		4.00000	1,000	19.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		489.00000	548,000	19.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		518.00000	455,000	18.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		3.00000	2,000	18.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,516.00000	1,453,000	28.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1.00000	0,000	28.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	53.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,385.00000	6,447,000	53.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	50.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		5,385.00000	5,447,000	50.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	47.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,385.00000	4,447,000	47.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	43.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,385.00000	3,447,000	43.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	29.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,385.00000	1,447,000	29.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		7.00000	3,000	18.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		392.00000	450,000	18.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		617.00000	554,000	19.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2.00000	1,000	19.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,616.00000	1,553,000	29.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1.00000	0,000	29.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	38.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,385.00000	2,447,000	38.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		9,485.00000	9,547,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	56.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		7,485.00000	7,547,000	56.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,516.00000	2,453,000	27.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1.00000	0,000	27.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		9,385.00000	9,447,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	56.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		7,385.00000	7,447,000	56.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,616.00000	2,553,000	26.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1.00000	0,000	26.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		9,435.00000	9,497,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	56.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		7,435.00000	7,497,000	56.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,566.00000	2,503,000	27.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1.00000	0,000	27.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		9,685.00000	9,747,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	56.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		7,685.00000	7,747,000	56.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2,316.00000	2,253,000	30.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1.00000	0,000	30.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		9,785.00000	9,847,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	57.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		7,785.00000	7,847,000	57.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		2,216.00000	2,153,000	31.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1.00000	0,000	31.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		9,735.00000	9,797,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	57.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		7,735.00000	7,797,000	57.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		2,266.00000	2,203,000	30.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1.00000	0,000	30.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		9,835.00000	9,897,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	57.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		7,835.00000	7,897,000	57.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		2,166.00000	2,103,000	32.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1.00000	0,000	32.06	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	21.10	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		9,985.00000	10,047,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,985.00000	8,047,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	52.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		5,985.00000	6,047,000	52.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	46.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		3,985.00000	4,047,000	46.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2,016.00000	1,953,000	32.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1.00000	0,000	32.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		10,035.00000	10,097,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,035.00000	8,097,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	52.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,035.00000	6,097,000	52.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	46.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,035.00000	4,097,000	46.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		9,935.00000	9,997,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		7,935.00000	7,997,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	52.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		5,935.00000	5,997,000	52.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	46.60	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	15.05	Put		3,935.00000	3,997,000	46.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,066.00000	2,003,000	33.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1.00000	0,000	33.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		9,235.00000	9,297,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	55.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		7,235.00000	7,297,000	55.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	50.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		5,235.00000	5,297,000	50.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	42.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,235.00000	3,297,000	42.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,766.00000	2,703,000	24.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		1.00000	0,000	24.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		3,166.00000	3,103,000	21.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		1.00000	0,000	21.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		2,116.00000	2,053,000	32.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1.00000	0,000	32.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		3,116.00000	3,053,000	21.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		1.00000	0,000	21.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		3,266.00000	3,203,000	21.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		1.00000	0,000	21.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,066.00000	3,003,000	21.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		1.00000	0,000	21.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		9,535.00000	9,597,000	57.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	56.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		7,535.00000	7,597,000	56.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,466.00000	2,403,000	28.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1.00000	0,000	28.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,966.00000	2,903,000	22.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		1.00000	0,000	22.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		9,085.00000	9,147,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	55.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		7,085.00000	7,147,000	55.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	49.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,085.00000	5,147,000	49.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	41.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,085.00000	3,147,000	41.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,916.00000	2,853,000	22.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		1.00000	0,000	22.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		9,335.00000	9,397,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	55.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		7,335.00000	7,397,000	55.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	50.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		5,335.00000	5,397,000	50.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	43.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		3,335.00000	3,397,000	43.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,666.00000	2,603,000	25.98	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	15/03/2010	Foreign Exchange Future	8.45	Put		1.00000	0,000	25.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		9,585.00000	9,647,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	56.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		7,585.00000	7,647,000	56.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,416.00000	2,353,000	29.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1.00000	0,000	29.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		9,285.00000	9,347,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	55.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		7,285.00000	7,347,000	55.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	50.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		5,285.00000	5,347,000	50.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	43.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		3,285.00000	3,347,000	43.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,716.00000	2,653,000	25.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		1.00000	0,000	25.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		9,635.00000	9,697,000	57.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	56.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		7,635.00000	7,697,000	56.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2,366.00000	2,303,000	29.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1.00000	0,000	29.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.23680	11.30140		14.72	22,529,784.00	2,005	20,908.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	31.60	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	14/06/2010	Foreign Exchange Future	22.05	Put		10,749.00000	10,813,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,749.00000	8,813,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		11,049.00000	11,113,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		9,049.00000	9,113,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,549.00000	10,613,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,549.00000	8,613,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		1.00000	1,000	28.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,550.00000	6,614,000	28.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		2.00000	2,000	24.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,551.00000	4,615,000	24.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,399.00000	10,463,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,399.00000	8,463,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		1.00000	1,000	28.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,400.00000	6,464,000	28.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		2.00000	2,000	24.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,401.00000	4,465,000	24.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,299.00000	10,363,000	31.60	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	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,299.00000	8,363,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		32.00000	29,000	22.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,331.00000	2,392,000	22.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		84.00000	80,000	19.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,383.00000	1,443,000	19.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		784.00000	734,000	14.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		83.00000	97,000	14.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,713.00000	1,649,000	16.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		12.00000	12,000	16.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		10,099.00000	10,163,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,099.00000	8,163,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		10,149.00000	10,213,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,149.00000	8,213,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		97.00000	92,000	19.34	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,246.00000	1,305,000	19.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		286.00000	266,000	15.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		435.00000	479,000	15.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		906.00000	853,000	14.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		55.00000	66,000	14.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,860.00000	1,796,000	17.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		9.00000	9,000	17.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,599.00000	10,663,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		1.00000	1,000	29.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,600.00000	6,664,000	29.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		2.00000	2,000	24.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,601.00000	4,665,000	24.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,799.00000	10,863,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,799.00000	8,863,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	29.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,799.00000	6,863,000	29.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,949.00000	11,013,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,949.00000	9,013,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		118.00000	111,000	18.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		1,067.00000	1,124,000	18.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		365.00000	336,000	14.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		314.00000	349,000	14.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,084.00000	1,024,000	14.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		33.00000	37,000	14.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,999.00000	11,063,000	31.60	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	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,999.00000	9,063,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		341.00000	317,000	15.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		340.00000	380,000	15.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,036.00000	980,000	14.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		35.00000	43,000	14.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,899.00000	10,963,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,899.00000	8,963,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		14.00000	13,000	22.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,913.00000	2,976,000	22.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		51.00000	48,000	22.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,950.00000	2,011,000	22.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		125.00000	117,000	18.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		1,024.00000	1,080,000	18.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		390.00000	356,000	14.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		289.00000	319,000	14.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,131.00000	1,069,000	14.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		30.00000	32,000	14.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		10,849.00000	10,913,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,849.00000	6,913,000	29.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		2.00000	1,000	25.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,851.00000	4,914,000	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,699.00000	10,763,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,699.00000	8,763,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,649.00000	10,713,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,649.00000	8,713,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		1.00000	0,000	29.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,650.00000	6,713,000	29.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		2.00000	2,000	25.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,651.00000	4,715,000	25.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,499.00000	10,563,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,499.00000	8,563,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		1.00000	1,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,500.00000	6,564,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		2.00000	2,000	24.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,501.00000	4,565,000	24.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		191.00000	179,000	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		690.00000	742,000	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		634.00000	590,000	14.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		133.00000	153,000	14.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,517.00000	1,453,000	15.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		16.00000	16,000	15.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,449.00000	10,513,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,449.00000	8,513,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,349.00000	10,413,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,349.00000	8,413,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		30.00000	27,000	22.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,379.00000	2,440,000	22.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		227.00000	212,000	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		576.00000	625,000	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		745.00000	696,000	14.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		94.00000	109,000	14.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,249.00000	10,313,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,249.00000	8,313,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	29.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,749.00000	6,813,000	29.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		1.00000	1,000	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,750.00000	5,814,000	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		2.00000	2,000	25.29	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	16.05	Put		4,751.00000	4,815,000	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		4.00000	4,000	23.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,753.00000	3,817,000	23.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		34.00000	31,000	22.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,283.00000	2,344,000	22.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		88.00000	83,000	19.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,337.00000	1,396,000	19.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		254.00000	237,000	16.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		503.00000	550,000	16.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		824.00000	773,000	14.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		73.00000	86,000	14.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,762.00000	1,698,000	17.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		11.00000	11,000	17.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		13.00000	12,000	22.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,962.00000	3,025,000	22.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,299.00000	7,363,000	30.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		1.00000	1,000	26.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,300.00000	5,364,000	26.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		2.00000	2,000	24.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,301.00000	4,365,000	24.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		138.00000	130,000	18.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		937.00000	993,000	18.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		444.00000	408,000	14.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		243.00000	271,000	14.65	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	18.50	Call		0.00000	0,000	30.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,199.00000	7,263,000	30.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		60.00000	57,000	21.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,759.00000	1,820,000	21.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		154.00000	144,000	17.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		853.00000	907,000	17.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		502.00000	463,000	14.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		201.00000	226,000	14.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,323.00000	1,260,000	14.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		22.00000	23,000	14.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	29.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,899.00000	6,963,000	29.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		1.00000	1,000	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,900.00000	5,964,000	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,900.00000	4,964,000	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		4.00000	3,000	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,903.00000	3,966,000	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		28.00000	25,000	22.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,427.00000	2,488,000	22.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		77.00000	73,000	20.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,476.00000	1,536,000	20.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		214.00000	200,000	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		613.00000	663,000	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		707.00000	660,000	14.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		106.00000	123,000	14.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,615.00000	1,551,000	16.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		14.00000	14,000	16.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		181.00000	169,000	17.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		730.00000	782,000	17.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		599.00000	556,000	14.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		148.00000	169,000	14.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,468.00000	1,405,000	15.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		17.00000	18,000	15.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		1.00000	1,000	28.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,350.00000	6,414,000	28.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		1.00000	1,000	26.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,350.00000	5,414,000	26.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		53.00000	50,000	21.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,902.00000	1,963,000	21.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		131.00000	123,000	18.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		980.00000	1,036,000	18.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,179.00000	1,116,000	14.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		28.00000	29,000	14.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	30.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,249.00000	7,313,000	30.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		1.00000	1,000	26.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,250.00000	5,314,000	26.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		2.00000	2,000	24.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,251.00000	4,315,000	24.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		17.00000	16,000	22.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,766.00000	2,829,000	22.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		57.00000	54,000	21.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,806.00000	1,867,000	21.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		146.00000	137,000	17.86	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		895.00000	950,000	17.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		472.00000	435,000	14.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		221.00000	248,000	14.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,275.00000	1,212,000	14.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		24.00000	25,000	14.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	30.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		7,149.00000	7,213,000	30.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		1.00000	1,000	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,150.00000	6,214,000	28.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		1.00000	1,000	26.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		5,150.00000	5,214,000	26.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		3.00000	3,000	24.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,152.00000	4,216,000	24.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		62.00000	59,000	21.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,711.00000	1,772,000	21.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		162.00000	152,000	17.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		811.00000	865,000	17.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		534.00000	493,000	14.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		183.00000	206,000	14.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,371.00000	1,308,000	15.22	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	9.95	Put		20.00000	21,000	15.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		65.00000	61,000	21.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,664.00000	1,724,000	21.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		171.00000	160,000	17.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		770.00000	823,000	17.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,420.00000	1,356,000	15.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		19.00000	19,000	15.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	29.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,949.00000	7,013,000	29.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		1.00000	1,000	27.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,950.00000	6,014,000	27.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	25.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,950.00000	5,014,000	25.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		3.00000	3,000	23.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,952.00000	4,016,000	23.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		74.00000	70,000	20.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,523.00000	1,583,000	20.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		202.00000	189,000	16.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		651.00000	702,000	16.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		670.00000	624,000	14.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		119.00000	137,000	14.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,566.00000	1,502,000	16.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		15.00000	15,000	16.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		26.00000	23,000	22.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,475.00000	2,536,000	22.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		1.00000	0,000	29.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,700.00000	6,763,000	29.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		1.00000	1,000	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,700.00000	5,764,000	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		2.00000	2,000	25.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,701.00000	4,765,000	25.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		5.00000	4,000	23.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,704.00000	3,767,000	23.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		39.00000	35,000	22.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,188.00000	2,248,000	22.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		1.00000	1,000	28.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,450.00000	6,514,000	28.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		1.00000	1,000	26.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,450.00000	5,514,000	26.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		2.00000	2,000	24.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,451.00000	4,515,000	24.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		7.00000	6,000	23.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,456.00000	3,519,000	23.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		49.00000	45,000	22.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,998.00000	2,058,000	22.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		1.00000	1,000	28.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,250.00000	6,314,000	28.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		321.00000	299,000	15.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		370.00000	412,000	15.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		992.00000	937,000	14.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		41.00000	50,000	14.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,959.00000	1,895,000	18.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		8.00000	8,000	18.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		1.00000	1,000	28.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,100.00000	6,164,000	28.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	26.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		5,100.00000	5,164,000	26.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		11.00000	10,000	22.99	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		3,110.00000	3,173,000	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		303.00000	282,000	15.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		402.00000	445,000	15.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		949.00000	895,000	14.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		48.00000	58,000	14.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		1.00000	1,000	26.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,200.00000	5,264,000	26.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		3.00000	2,000	24.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,202.00000	4,265,000	24.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		9.00000	8,000	23.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,208.00000	3,271,000	23.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		36.00000	33,000	22.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,235.00000	2,296,000	22.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		93.00000	87,000	19.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,292.00000	1,350,000	19.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		270.00000	251,000	15.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		469.00000	514,000	15.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		865.00000	812,000	14.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		64.00000	75,000	14.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,811.00000	1,747,000	17.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		10.00000	10,000	17.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,599.00000	8,663,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	30.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		7,099.00000	7,163,000	30.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		1.00000	1,000	27.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,600.00000	5,664,000	27.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		3.00000	3,000	23.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,102.00000	4,166,000	23.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		21.00000	19,000	22.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,620.00000	2,682,000	22.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		102.00000	96,000	19.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		1,201.00000	1,259,000	19.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		566.00000	524,000	14.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		165.00000	187,000	14.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,910.00000	1,846,000	17.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		9.00000	9,000	17.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,402.00000	3,337,000	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	0,000	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		19.00000	17,000	22.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,718.00000	2,780,000	22.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	31.60	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	14/06/2010	Foreign Exchange Future	20.15	Put		8,849.00000	8,913,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	30.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,349.00000	7,413,000	30.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		1.00000	1,000	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,850.00000	5,914,000	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		2.00000	2,000	24.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,351.00000	4,415,000	24.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		15.00000	14,000	22.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,864.00000	2,927,000	22.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		80.00000	76,000	20.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,429.00000	1,489,000	20.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		416.00000	381,000	14.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		265.00000	294,000	14.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,664.00000	1,600,000	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		13.00000	13,000	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,152.00000	3,088,000	23.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	1,000	23.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,299.00000	9,363,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	31.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,799.00000	7,863,000	31.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		1.00000	1,000	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,300.00000	6,364,000	28.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		2.00000	2,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,801.00000	4,865,000	25.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		8.00000	7,000	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,307.00000	3,370,000	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		55.00000	52,000	21.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,854.00000	1,915,000	21.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		240.00000	224,000	16.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		539.00000	587,000	16.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,226.00000	1,164,000	14.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		25.00000	27,000	14.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,704.00000	2,639,000	21.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		3.00000	2,000	21.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	29.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,999.00000	7,063,000	29.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		1.00000	1,000	27.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,000.00000	6,064,000	27.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	25.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		5,000.00000	5,064,000	25.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		3.00000	3,000	23.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,002.00000	4,066,000	23.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		12.00000	11,000	22.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		3,011.00000	3,074,000	22.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		24.00000	22,000	22.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,523.00000	2,585,000	22.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		47.00000	43,000	22.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,046.00000	2,106,000	22.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		70.00000	67,000	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	14/06/2010	Foreign Exchange Future	12.80	Put		1,569.00000	1,630,000	20.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		113.00000	106,000	18.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		1,112.00000	1,169,000	18.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		16.00000	14,000	22.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,815.00000	2,877,000	22.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	29.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		7,049.00000	7,113,000	29.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		1.00000	1,000	27.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,050.00000	6,114,000	27.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	25.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		5,050.00000	5,114,000	25.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		3.00000	3,000	23.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,052.00000	4,116,000	23.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		23.00000	20,000	22.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,572.00000	2,633,000	22.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		44.00000	40,000	22.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,093.00000	2,153,000	22.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		67.00000	64,000	20.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,616.00000	1,677,000	20.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		107.00000	101,000	18.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		1,156.00000	1,214,000	18.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		20.00000	18,000	22.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,669.00000	2,731,000	22.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		1.00000	1,000	28.22	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,200.00000	6,264,000	28.22	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	13.40	Call		41.00000	37,000	22.27	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,140.00000	2,200,000	22.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		11.00000	10,000	22.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		3,060.00000	3,123,000	22.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,499.00000	9,563,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	30.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,499.00000	7,563,000	30.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		1.00000	1,000	26.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,500.00000	5,564,000	26.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		6.00000	6,000	23.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,505.00000	3,569,000	23.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,504.00000	2,440,000	20.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		3.00000	3,000	20.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,399.00000	9,463,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	30.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,399.00000	7,463,000	30.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		1.00000	1,000	26.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,400.00000	5,464,000	26.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		7.00000	6,000	23.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		3,406.00000	3,469,000	23.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,604.00000	2,540,000	20.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		3.00000	3,000	20.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	31.60	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	14/06/2010	Foreign Exchange Future	20.75	Put		9,449.00000	9,513,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	30.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,449.00000	7,513,000	30.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,554.00000	2,490,000	20.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		3.00000	3,000	20.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,699.00000	9,763,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	31.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,699.00000	7,763,000	31.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,306.00000	2,242,000	19.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		5.00000	5,000	19.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,799.00000	9,863,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		1.00000	1,000	27.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,800.00000	5,864,000	27.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		4.00000	4,000	23.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,803.00000	3,867,000	23.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,207.00000	2,142,000	19.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		6.00000	5,000	19.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,749.00000	9,813,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	31.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,749.00000	7,813,000	31.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,256.00000	2,192,000	19.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		5.00000	5,000	19.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,849.00000	9,913,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	31.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,849.00000	7,913,000	31.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		4.00000	3,000	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,853.00000	3,916,000	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,157.00000	2,093,000	18.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		6.00000	6,000	18.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,999.00000	10,063,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,999.00000	8,063,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,009.00000	1,945,000	18.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		8.00000	8,000	18.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		10,049.00000	10,113,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,049.00000	8,113,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,949.00000	10,013,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,949.00000	8,013,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,058.00000	1,994,000	18.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		7.00000	7,000	18.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	31.60	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	14/06/2010	Foreign Exchange Future	20.55	Put		9,249.00000	9,313,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		9.00000	8,000	23.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,258.00000	3,321,000	23.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,753.00000	2,689,000	21.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		2.00000	2,000	21.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,107.00000	2,043,000	18.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		6.00000	6,000	18.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,102.00000	3,038,000	22.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		1.00000	1,000	22.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,252.00000	3,188,000	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		3,053.00000	2,988,000	22.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		2.00000	1,000	22.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,549.00000	9,613,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	30.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,549.00000	7,613,000	30.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		1.00000	1,000	26.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,550.00000	5,614,000	26.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		6.00000	5,000	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,555.00000	3,618,000	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,455.00000	2,390,000	20.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		4.00000	3,000	20.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,349.00000	9,413,000	31.60	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	14/06/2010	Foreign Exchange Future	14.65	Call		8.00000	7,000	23.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,357.00000	3,420,000	23.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,654.00000	2,589,000	21.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		3.00000	2,000	21.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,953.00000	2,888,000	22.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		2.00000	1,000	22.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		9,099.00000	9,163,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,903.00000	2,839,000	22.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		2.00000	2,000	22.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,599.00000	9,663,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	31.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,599.00000	7,663,000	31.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		5.00000	5,000	23.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,604.00000	3,668,000	23.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,405.00000	2,341,000	19.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		4.00000	4,000	19.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,199.00000	10,263,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,199.00000	8,263,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,649.00000	9,713,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	31.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,649.00000	7,713,000	31.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		1.00000	1,000	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,650.00000	5,714,000	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		5.00000	4,000	23.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,654.00000	3,717,000	23.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,355.00000	2,291,000	19.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		4.00000	4,000	19.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,899.00000	9,963,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,899.00000	7,963,000	31.60	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.42240	11.48740		16.16	7,470,249.60	654	2,690.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		215.00000	223,000	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		1,458.00000	1,531,000	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		205.00000	213,000	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		1,498.00000	1,571,000	20.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		225.00000	208,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		1,418.00000	1,466,000	19.00	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future			0.08160	0.08260		19.21	0.00	0	1,364.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		274.00000	179,000	19.21	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		14.00000	19,000	19.21	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		3.00000	1,000	36.90	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		743.00000	841,000	36.90	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,260.00000	1,160,000	37.49	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	0.07	Put		0.00000	0,000	37.49	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08300	0.08400		25.13	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		589.00000	505,000	20.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		189.00000	205,000	20.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		209.00000	177,000	25.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		809.00000	877,000	25.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,412.00000	1,312,000	19.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		12.00000	12,000	19.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			10.08030	10.06860		10.45	21,087,987.60	2,092	19,511.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	47.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		9,581.00000	9,570,000	47.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	47.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		7,581.00000	7,570,000	47.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	46.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		5,581.00000	5,570,000	46.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	40.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		3,581.00000	3,570,000	40.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	27.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		1,581.00000	1,570,000	27.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	16.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		581.00000	570,000	16.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		420.00000	430,000	13.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		1.00000	0,000	13.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		1,419.00000	1,430,000	17.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	17.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		2,419.00000	2,430,000	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		0.00000	0,000	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	47.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		9,831.00000	9,820,000	47.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	47.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		7,831.00000	7,820,000	47.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	47.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,931.00000	9,920,000	47.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	47.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		7,931.00000	7,920,000	47.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	47.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		9,681.00000	9,670,000	47.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	47.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		7,681.00000	7,670,000	47.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	34.44	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		2,531.00000	2,520,000	34.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	47.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		9,481.00000	9,470,000	47.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	47.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		7,481.00000	7,470,000	47.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	46.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		5,481.00000	5,470,000	46.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	40.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		3,481.00000	3,470,000	40.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	26.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		1,481.00000	1,470,000	26.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1.00000	0,000	15.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		482.00000	470,000	15.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		519.00000	530,000	13.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		0.00000	0,000	13.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		1,519.00000	1,530,000	17.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	17.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		2,519.00000	2,530,000	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	47.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		9,331.00000	9,320,000	47.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	47.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		7,331.00000	7,320,000	47.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	45.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		5,331.00000	5,320,000	45.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	39.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		3,331.00000	3,320,000	39.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	24.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		1,331.00000	1,320,000	24.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		3.00000	2,000	14.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		334.00000	322,000	14.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		669.00000	680,000	15.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		0.00000	0,000	15.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		1,669.00000	1,680,000	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	8.40	Put		0.00000	0,000	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		2,669.00000	2,680,000	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	47.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		9,381.00000	9,370,000	47.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	47.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		7,381.00000	7,370,000	47.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	45.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		5,381.00000	5,370,000	45.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	39.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		3,381.00000	3,370,000	39.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	24.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		1,381.00000	1,370,000	24.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		2.00000	1,000	14.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		383.00000	371,000	14.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		619.00000	630,000	14.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		0.00000	0,000	14.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		1,619.00000	1,630,000	17.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	17.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		2,619.00000	2,630,000	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	47.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		9,731.00000	9,720,000	47.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	47.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		7,731.00000	7,720,000	47.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	47.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,981.00000	9,970,000	47.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	47.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,981.00000	7,970,000	47.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	47.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		10,031.00000	10,020,000	47.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	47.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		8,031.00000	8,020,000	47.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	47.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,881.00000	9,870,000	47.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	47.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,881.00000	7,870,000	47.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	47.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		9,781.00000	9,770,000	47.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	47.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		7,781.00000	7,770,000	47.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	47.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		9,631.00000	9,620,000	47.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	47.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		7,631.00000	7,620,000	47.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	47.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		9,531.00000	9,520,000	47.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	47.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		7,531.00000	7,520,000	47.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	46.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		5,531.00000	5,520,000	46.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	40.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		3,531.00000	3,520,000	40.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	26.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		1,531.00000	1,520,000	26.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	16.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		531.00000	520,000	16.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		469.00000	480,000	13.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		0.00000	0,000	13.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		1,469.00000	1,480,000	17.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	17.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		2,469.00000	2,480,000	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	47.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		9,431.00000	9,420,000	47.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	47.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		7,431.00000	7,420,000	47.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	47.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		9,281.00000	9,270,000	47.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	47.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		7,281.00000	7,270,000	47.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	45.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		5,281.00000	5,270,000	45.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	43.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		4,281.00000	4,270,000	43.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	38.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		3,281.00000	3,270,000	38.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	32.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		2,281.00000	2,270,000	32.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	23.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		1,281.00000	1,270,000	23.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		4.00000	3,000	13.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		285.00000	273,000	13.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		719.00000	730,000	15.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		0.00000	0,000	15.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		1,719.00000	1,730,000	17.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	17.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		2,719.00000	2,730,000	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	46.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		5,431.00000	5,420,000	46.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	43.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		4,431.00000	4,420,000	43.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	39.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		3,431.00000	3,420,000	39.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	33.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		2,431.00000	2,420,000	33.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	25.51	0.00	0	10.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		1,431.00000	1,420,000	25.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1.00000	1,000	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
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		432.00000	421,000	15.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		569.00000	580,000	14.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		0.00000	0,000	14.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		1,569.00000	1,580,000	17.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	17.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		2,569.00000	2,580,000	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	46.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		5,631.00000	5,620,000	46.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	44.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		4,631.00000	4,620,000	44.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	40.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		3,631.00000	3,620,000	40.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	35.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		2,631.00000	2,620,000	35.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	27.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		1,631.00000	1,620,000	27.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	17.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		631.00000	620,000	17.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		370.00000	381,000	12.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		1.00000	1,000	12.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		1,369.00000	1,380,000	17.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	17.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		2,369.00000	2,380,000	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	16.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	46.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		5,681.00000	5,670,000	46.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	44.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		4,681.00000	4,670,000	44.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	41.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		3,681.00000	3,670,000	41.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	35.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		2,681.00000	2,670,000	35.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		1,681.00000	1,670,000	28.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	17.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		681.00000	670,000	17.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		321.00000	331,000	12.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2.00000	1,000	12.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		1,319.00000	1,330,000	17.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	17.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		2,319.00000	2,330,000	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	47.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		5,881.00000	5,870,000	47.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	44.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,881.00000	4,870,000	44.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	42.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,881.00000	3,870,000	42.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	36.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,881.00000	2,870,000	36.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	30.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,881.00000	1,870,000	30.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	19.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		881.00000	870,000	19.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		138.00000	141,000	11.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		19.00000	11,000	11.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1,119.00000	1,130,000	17.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	17.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,119.00000	2,130,000	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	47.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		5,931.00000	5,920,000	47.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	44.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,931.00000	4,920,000	44.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	42.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,931.00000	3,920,000	42.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	36.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,931.00000	2,920,000	36.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	30.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,931.00000	1,920,000	30.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	20.32	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		931.00000	920,000	20.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		99.00000	101,000	10.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		30.00000	21,000	10.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,069.00000	1,080,000	17.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	17.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,069.00000	2,080,000	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	46.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		5,781.00000	5,770,000	46.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	44.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		4,781.00000	4,770,000	44.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	41.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		3,781.00000	3,770,000	41.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	35.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		2,781.00000	2,770,000	35.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	29.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,781.00000	1,770,000	29.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	18.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		781.00000	770,000	18.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		226.00000	233,000	11.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		7.00000	3,000	11.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		1,219.00000	1,230,000	17.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	17.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		2,219.00000	2,230,000	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	46.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		5,731.00000	5,720,000	46.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	44.55	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	14.80	Put		4,731.00000	4,720,000	44.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	41.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		3,731.00000	3,720,000	41.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	35.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		2,731.00000	2,720,000	35.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	28.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		1,731.00000	1,720,000	28.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	18.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		731.00000	720,000	18.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		273.00000	282,000	12.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		4.00000	2,000	12.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1,269.00000	1,280,000	17.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	17.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		2,269.00000	2,280,000	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	46.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		5,831.00000	5,820,000	46.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	44.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		4,831.00000	4,820,000	44.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	42.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,831.00000	3,820,000	42.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	36.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,831.00000	2,820,000	36.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	29.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,831.00000	1,820,000	29.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	19.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		831.00000	820,000	19.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		180.00000	186,000	11.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		11.00000	6,000	11.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1,169.00000	1,180,000	17.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	17.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		2,169.00000	2,180,000	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	47.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		6,081.00000	6,070,000	47.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	45.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		5,081.00000	5,070,000	45.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	43.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		4,081.00000	4,070,000	43.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	37.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		3,081.00000	3,070,000	37.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	31.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		2,081.00000	2,070,000	31.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	21.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		1,081.00000	1,070,000	21.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		28.00000	26,000	11.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		109.00000	96,000	11.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		919.00000	930,000	16.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	16.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		1,919.00000	1,930,000	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	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	16.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	47.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,981.00000	5,970,000	47.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	45.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,981.00000	4,970,000	45.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	42.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,981.00000	3,970,000	42.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	37.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,981.00000	2,970,000	37.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	31.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,981.00000	1,970,000	31.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	20.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		981.00000	970,000	20.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		65.00000	66,000	10.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		46.00000	36,000	10.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,019.00000	1,030,000	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,019.00000	2,030,000	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	47.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		6,031.00000	6,020,000	47.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	45.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		5,031.00000	5,020,000	45.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	43.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		4,031.00000	4,020,000	43.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	37.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		3,031.00000	3,020,000	37.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	21.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		1,031.00000	1,020,000	21.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		44.00000	42,000	10.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		75.00000	62,000	10.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		969.00000	980,000	17.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	17.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		1,969.00000	1,980,000	16.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	16.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	47.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		6,131.00000	6,120,000	47.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	45.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		5,131.00000	5,120,000	45.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	43.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		4,131.00000	4,120,000	43.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	37.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		3,131.00000	3,120,000	37.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	32.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		2,131.00000	2,120,000	32.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	22.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		1,131.00000	1,120,000	22.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		18.00000	16,000	12.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		149.00000	136,000	12.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		869.00000	880,000	16.44	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	9.20	Put		0.00000	0,000	16.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		1,869.00000	1,880,000	16.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	16.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	47.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		6,181.00000	6,170,000	47.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	45.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		5,181.00000	5,170,000	45.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	43.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		4,181.00000	4,170,000	43.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	38.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		3,181.00000	3,170,000	38.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	32.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		2,181.00000	2,170,000	32.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	22.91	0.00	0	2,700.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		1,181.00000	1,170,000	22.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		11.00000	9,000	12.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		192.00000	179,000	12.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		819.00000	830,000	16.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	16.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		1,819.00000	1,830,000	17.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	17.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	31.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		2,031.00000	2,020,000	31.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	47.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		9,081.00000	9,070,000	47.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	47.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		7,081.00000	7,070,000	47.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		2,919.00000	2,930,000	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	0,000	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	47.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		9,231.00000	9,220,000	47.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	47.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		7,231.00000	7,220,000	47.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	45.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		5,231.00000	5,220,000	45.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	38.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		3,231.00000	3,220,000	38.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	23.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		1,231.00000	1,220,000	23.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		7.00000	6,000	13.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		238.00000	226,000	13.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		769.00000	780,000	15.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	15.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		1,769.00000	1,780,000	17.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		0.00000	0,000	17.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		2,769.00000	2,780,000	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	47.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		9,181.00000	9,170,000	47.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	47.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		7,181.00000	7,170,000	47.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		2,819.00000	2,830,000	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		0.00000	0,000	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	47.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		9,031.00000	9,020,000	47.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	47.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		7,031.00000	7,020,000	47.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		2,969.00000	2,980,000	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,000	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	47.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		9,131.00000	9,120,000	47.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	47.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		7,131.00000	7,120,000	47.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		2,869.00000	2,880,000	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	0,000	16.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.25290	10.24200		13.52	20,034,166.60	1,954	16,136.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		24.00000	25,000	19.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,882.00000	1,872,000	19.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		30.00000	31,000	19.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,688.00000	1,678,000	19.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		27.00000	28,000	19.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,785.00000	1,775,000	19.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	32.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		9,058.00000	9,047,000	32.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	29.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		7,058.00000	7,047,000	29.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	24.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		5,058.00000	5,047,000	24.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		4.00000	4,000	21.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		3,062.00000	3,051,000	21.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		62.00000	64,000	17.15	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,120.00000	1,111,000	17.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		257.00000	265,000	13.70	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		315.00000	312,000	13.70	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		960.00000	971,000	12.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		18.00000	18,000	12.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		1,945.00000	1,955,000	17.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		3.00000	2,000	17.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		2,942.00000	2,953,000	21.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	21.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	32.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		9,358.00000	9,347,000	32.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	30.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		7,358.00000	7,347,000	30.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	25.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		5,358.00000	5,347,000	25.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		2.00000	3,000	21.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		3,360.00000	3,350,000	21.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		43.00000	44,000	18.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,401.00000	1,391,000	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	14/06/2010	Foreign Exchange Future	10.60	Call		165.00000	171,000	14.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		523.00000	518,000	14.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		697.00000	708,000	12.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		55.00000	55,000	12.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1,646.00000	1,657,000	15.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		4.00000	4,000	15.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		2,643.00000	2,653,000	20.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		1.00000	0,000	20.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	32.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,458.00000	9,447,000	32.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	30.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		7,458.00000	7,447,000	30.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	25.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,458.00000	5,447,000	25.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		2.00000	2,000	21.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,460.00000	3,449,000	21.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		38.00000	39,000	18.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,496.00000	1,486,000	18.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		143.00000	147,000	15.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		601.00000	594,000	15.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		618.00000	628,000	12.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		76.00000	75,000	12.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,547.00000	1,558,000	15.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		5.00000	5,000	15.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,543.00000	2,554,000	19.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		1.00000	1,000	19.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	32.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,108.00000	9,097,000	32.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	29.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,108.00000	7,097,000	29.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	24.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,108.00000	5,097,000	24.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		4.00000	4,000	21.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,112.00000	3,101,000	21.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		58.00000	60,000	17.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,166.00000	1,157,000	17.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		239.00000	246,000	13.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		347.00000	343,000	13.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		914.00000	925,000	12.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		22.00000	22,000	12.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,895.00000	1,906,000	17.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		3.00000	3,000	17.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,892.00000	2,903,000	21.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	21.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	32.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,158.00000	9,147,000	32.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	29.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,158.00000	7,147,000	29.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	25.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,158.00000	5,147,000	25.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		3.00000	3,000	21.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,161.00000	3,150,000	21.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		55.00000	56,000	17.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,213.00000	1,203,000	17.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		222.00000	229,000	14.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		380.00000	376,000	14.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		869.00000	880,000	12.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		27.00000	27,000	12.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,845.00000	1,856,000	16.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		3.00000	3,000	16.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,842.00000	2,853,000	21.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	21.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	32.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		9,308.00000	9,297,000	32.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	30.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		7,308.00000	7,297,000	30.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	25.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		5,308.00000	5,297,000	25.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		3.00000	3,000	21.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		3,311.00000	3,300,000	21.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		45.00000	47,000	18.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		1,353.00000	1,344,000	18.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		178.00000	184,000	14.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		486.00000	481,000	14.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		738.00000	749,000	12.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		46.00000	46,000	12.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		1,696.00000	1,707,000	16.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		4.00000	4,000	16.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		2,692.00000	2,703,000	20.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	20.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	32.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		9,208.00000	9,197,000	32.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	30.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		7,208.00000	7,197,000	30.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	25.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		5,208.00000	5,197,000	25.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		3.00000	3,000	21.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		3,211.00000	3,200,000	21.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		51.00000	53,000	17.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		1,259.00000	1,250,000	17.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		206.00000	213,000	14.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		414.00000	410,000	14.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		824.00000	835,000	12.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		32.00000	32,000	12.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		1,795.00000	1,806,000	16.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		3.00000	3,000	16.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		2,792.00000	2,803,000	20.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	20.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	32.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		9,258.00000	9,247,000	32.22	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	17.50	Call		0.00000	0,000	30.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		7,258.00000	7,247,000	30.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	25.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		5,258.00000	5,247,000	25.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		3.00000	3,000	21.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		3,261.00000	3,250,000	21.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		48.00000	50,000	17.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		1,306.00000	1,297,000	17.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		191.00000	198,000	14.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		449.00000	445,000	14.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		781.00000	792,000	12.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		39.00000	39,000	12.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		1,746.00000	1,757,000	16.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		4.00000	4,000	16.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		2,742.00000	2,753,000	20.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	20.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	32.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,608.00000	9,597,000	32.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	31.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,608.00000	7,597,000	31.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	26.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,608.00000	5,597,000	26.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		2.00000	2,000	22.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,610.00000	3,599,000	22.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		32.00000	33,000	19.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,640.00000	1,630,000	19.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		115.00000	119,000	15.59	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		723.00000	716,000	15.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		508.00000	518,000	13.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		116.00000	115,000	13.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,399.00000	1,410,000	14.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		7.00000	7,000	14.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,393.00000	2,404,000	19.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		1.00000	1,000	19.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	32.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,558.00000	9,547,000	32.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	31.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,558.00000	7,547,000	31.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	25.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,558.00000	5,547,000	25.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		2.00000	2,000	22.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,560.00000	3,549,000	22.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		34.00000	35,000	18.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,592.00000	1,582,000	18.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		123.00000	128,000	15.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		681.00000	675,000	15.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		543.00000	553,000	13.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		101.00000	100,000	13.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,448.00000	1,459,000	14.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		6.00000	6,000	14.89	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	7.80	Call		2,443.00000	2,454,000	19.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		1.00000	1,000	19.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	32.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,658.00000	9,647,000	32.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	31.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,658.00000	7,647,000	31.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	26.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,658.00000	5,647,000	26.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		2.00000	2,000	22.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,660.00000	3,649,000	22.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		107.00000	111,000	15.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		765.00000	758,000	15.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		474.00000	484,000	13.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		132.00000	131,000	13.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,349.00000	1,360,000	14.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		7.00000	7,000	14.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,343.00000	2,354,000	19.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	1,000	19.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	32.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,708.00000	9,697,000	32.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	31.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,708.00000	7,697,000	31.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	26.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,708.00000	5,697,000	26.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	22.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,709.00000	3,698,000	22.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		29.00000	29,000	19.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,737.00000	1,726,000	19.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		100.00000	103,000	15.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		808.00000	800,000	15.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		441.00000	451,000	13.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		149.00000	148,000	13.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,300.00000	1,311,000	14.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		8.00000	8,000	14.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,293.00000	2,304,000	18.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		1.00000	1,000	18.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	32.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,508.00000	9,497,000	32.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	30.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,508.00000	7,497,000	30.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	25.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,508.00000	5,497,000	25.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		2.00000	2,000	22.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,510.00000	3,499,000	22.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		36.00000	37,000	18.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,544.00000	1,534,000	18.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		133.00000	137,000	15.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		641.00000	634,000	15.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		580.00000	590,000	13.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		88.00000	87,000	13.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1,497.00000	1,509,000	15.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		5.00000	6,000	15.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,493.00000	2,504,000	19.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		1.00000	1,000	19.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	32.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,758.00000	9,747,000	32.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	31.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,758.00000	7,747,000	31.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	26.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,758.00000	5,747,000	26.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	22.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,759.00000	3,748,000	22.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		93.00000	96,000	16.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		851.00000	843,000	16.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		410.00000	420,000	13.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		168.00000	167,000	13.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,251.00000	1,262,000	13.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		9.00000	9,000	13.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,243.00000	2,254,000	18.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		1.00000	1,000	18.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	32.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,908.00000	9,897,000	32.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	31.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,908.00000	7,897,000	31.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	26.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,908.00000	5,897,000	26.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	22.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,909.00000	3,898,000	22.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		23.00000	24,000	20.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,931.00000	1,921,000	20.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		76.00000	78,000	16.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		984.00000	975,000	16.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		326.00000	335,000	13.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		234.00000	232,000	13.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,104.00000	1,115,000	13.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		12.00000	12,000	13.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,094.00000	2,105,000	18.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		2.00000	2,000	18.17	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.42450	10.41330		14.93	7,297,150.00	700	1,158.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		155.00000	163,000	18.63	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,407.00000	1,403,000	18.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.59430	10.58360		15.35	0.00	0	180.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		1.00000	1,000	24.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,617.00000	9,607,000	24.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		6.00000	6,000	24.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,622.00000	7,612,000	24.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		36.00000	37,000	26.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,652.00000	5,643,000	26.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		83.00000	85,000	23.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,699.00000	3,691,000	23.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		211.00000	216,000	19.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,827.00000	1,822,000	19.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		372.00000	381,000	16.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		988.00000	987,000	16.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		741.00000	753,000	14.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		357.00000	359,000	14.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,457.00000	1,469,000	14.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		73.00000	75,000	14.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,400.00000	2,411,000	16.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		16.00000	17,000	16.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		228.00000	233,000	18.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,694.00000	1,689,000	18.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		1.00000	1,000	24.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,667.00000	9,657,000	24.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		5.00000	6,000	24.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,671.00000	7,662,000	24.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		35.00000	37,000	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,701.00000	5,693,000	26.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		82.00000	84,000	23.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,748.00000	3,740,000	23.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		206.00000	210,000	19.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,872.00000	1,866,000	19.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		361.00000	369,000	16.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,027.00000	1,025,000	16.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		714.00000	726,000	14.80	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	13/12/2010	Foreign Exchange Future	10.25	Put		380.00000	382,000	14.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,413.00000	1,425,000	13.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		79.00000	81,000	13.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,351.00000	2,362,000	15.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		17.00000	18,000	15.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		1.00000	1,000	24.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		10,367.00000	10,357,000	24.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		3.00000	3,000	24.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,369.00000	8,359,000	24.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		22.00000	23,000	26.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,388.00000	6,379,000	26.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		61.00000	63,000	24.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,427.00000	4,419,000	24.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		145.00000	148,000	21.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,511.00000	2,504,000	21.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		240.00000	246,000	18.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,606.00000	1,602,000	18.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		437.00000	446,000	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		803.00000	802,000	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		885.00000	897,000	14.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		251.00000	253,000	14.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		1,681.00000	1,692,000	14.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		47.00000	48,000	14.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		1.00000	1,000	24.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,267.00000	10,257,000	24.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		3.00000	3,000	24.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,269.00000	8,259,000	24.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		25.00000	25,000	26.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,291.00000	6,281,000	26.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		64.00000	66,000	24.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,330.00000	4,322,000	24.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		153.00000	156,000	20.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,419.00000	2,412,000	20.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		254.00000	260,000	18.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,520.00000	1,516,000	18.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		467.00000	477,000	15.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		733.00000	733,000	15.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		948.00000	961,000	14.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		214.00000	217,000	14.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,773.00000	1,784,000	14.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		39.00000	40,000	14.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		1.00000	1,000	24.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		9,417.00000	9,407,000	24.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		7.00000	8,000	25.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,423.00000	7,414,000	25.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		39.00000	40,000	26.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,455.00000	5,446,000	26.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		90.00000	92,000	23.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,506.00000	3,498,000	23.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		234.00000	239,000	18.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,650.00000	1,645,000	18.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		423.00000	432,000	16.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		839.00000	838,000	16.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		854.00000	867,000	14.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		270.00000	273,000	14.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,635.00000	1,647,000	14.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		51.00000	53,000	14.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2,598.00000	2,609,000	16.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		14.00000	15,000	16.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		1.00000	1,000	24.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,517.00000	9,507,000	24.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		7.00000	7,000	24.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,523.00000	7,513,000	24.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		38.00000	39,000	26.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,554.00000	5,545,000	26.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		87.00000	89,000	23.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,603.00000	3,595,000	23.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		222.00000	227,000	19.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,738.00000	1,733,000	19.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		397.00000	405,000	16.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		913.00000	911,000	16.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		796.00000	808,000	14.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		312.00000	314,000	14.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,545.00000	1,557,000	14.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		61.00000	63,000	14.08	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	8.10	Call		2,499.00000	2,510,000	16.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		15.00000	16,000	16.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		1.00000	1,000	24.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,817.00000	9,807,000	24.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		5.00000	5,000	24.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,821.00000	7,811,000	24.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		33.00000	35,000	26.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,849.00000	5,841,000	26.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		77.00000	79,000	23.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,893.00000	3,885,000	23.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		191.00000	195,000	19.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,007.00000	2,001,000	19.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		329.00000	337,000	17.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,145.00000	1,143,000	17.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		640.00000	652,000	15.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		456.00000	458,000	15.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,285.00000	1,298,000	13.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		101.00000	104,000	13.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,203.00000	2,214,000	15.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		19.00000	20,000	15.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		1.00000	1,000	24.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,967.00000	9,957,000	24.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		4.00000	4,000	24.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,970.00000	7,960,000	24.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		32.00000	33,000	26.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,998.00000	5,989,000	26.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		73.00000	75,000	24.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,039.00000	4,031,000	24.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		178.00000	182,000	20.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,144.00000	2,138,000	20.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		301.00000	308,000	17.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,267.00000	1,264,000	17.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		573.00000	584,000	15.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		539.00000	540,000	15.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,162.00000	1,175,000	13.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		128.00000	131,000	13.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,056.00000	2,067,000	14.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		22.00000	23,000	14.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		1.00000	1,000	24.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,267.00000	9,257,000	24.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		9.00000	9,000	25.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,275.00000	7,265,000	25.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		41.00000	43,000	25.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,307.00000	5,299,000	25.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		96.00000	98,000	22.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,362.00000	3,354,000	22.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,746.00000	2,757,000	17.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		12.00000	13,000	17.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		1.00000	1,000	24.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,317.00000	9,307,000	24.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		8.00000	9,000	25.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,324.00000	7,315,000	25.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		41.00000	42,000	25.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,357.00000	5,348,000	25.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		94.00000	96,000	22.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,410.00000	3,402,000	22.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		247.00000	253,000	18.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,563.00000	1,559,000	18.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		452.00000	461,000	16.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		768.00000	767,000	16.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		916.00000	929,000	14.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		232.00000	235,000	14.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,726.00000	1,738,000	14.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		42.00000	44,000	14.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,697.00000	2,707,000	17.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		13.00000	13,000	17.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		1.00000	1,000	24.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		9,367.00000	9,357,000	24.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		8.00000	8,000	25.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		7,374.00000	7,364,000	25.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		40.00000	41,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,406.00000	5,397,000	25.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		92.00000	94,000	22.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,458.00000	3,450,000	22.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,647.00000	2,658,000	17.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		13.00000	14,000	17.00	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			335.39300	335.02400			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			309.13100	308.87800			0.00	0	1,265.00
ALBI	On	05/08/2010	Index Future			309.25000	309.00400			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.78010	6.75020		10.21	3,186,647.00	470	11,792.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	54.10	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		8,050.00000	8,020,000	54.10	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	54.19	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		6,050.00000	6,020,000	54.19	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	50.32	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		4,050.00000	4,020,000	50.32	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	40.24	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		2,050.00000	2,020,000	40.24	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		950.00000	980,000	17.83	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	17.83	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		1,950.00000	1,980,000	18.23	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	18.23	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		2,950.00000	2,980,000	20.44	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	20.44	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	2.80	Call		3,950.00000	3,980,000	20.55	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	20.55	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	54.10	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		8,150.00000	8,120,000	54.10	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	12.90	Call		0.00000	0,000	54.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,150.00000	6,120,000	54.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	50.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,150.00000	4,120,000	50.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	40.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,150.00000	2,120,000	40.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		850.00000	880,000	17.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	17.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,850.00000	1,880,000	18.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	18.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,850.00000	2,880,000	20.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	20.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,850.00000	3,880,000	20.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	20.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	54.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,200.00000	8,170,000	54.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	54.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,200.00000	6,170,000	54.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	50.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,200.00000	4,170,000	50.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	41.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,200.00000	2,170,000	41.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		800.00000	830,000	16.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	16.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,800.00000	1,830,000	18.23	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	18.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,800.00000	2,830,000	20.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	20.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,800.00000	3,830,000	20.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	20.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	54.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		8,100.00000	8,070,000	54.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	54.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		6,100.00000	6,070,000	54.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	50.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		4,100.00000	4,070,000	50.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	40.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		2,100.00000	2,070,000	40.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		900.00000	930,000	17.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	17.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		1,900.00000	1,930,000	18.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	18.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		2,900.00000	2,930,000	20.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	20.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		3,900.00000	3,930,000	20.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	20.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	54.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		8,000.00000	7,970,000	54.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	54.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		6,000.00000	5,970,000	54.19	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	50.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		4,000.00000	3,970,000	50.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	39.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		2,000.00000	1,970,000	39.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,000.00000	1,030,000	18.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	18.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,000.00000	2,030,000	18.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	18.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,000.00000	3,030,000	20.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	20.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,000.00000	4,030,000	20.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	20.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	54.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,700.00000	7,670,000	54.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	53.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,700.00000	5,670,000	53.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	48.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,700.00000	3,670,000	48.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		0.00000	0,000	35.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,700.00000	1,670,000	35.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,300.00000	1,330,000	18.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	18.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,300.00000	2,330,000	18.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	18.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,300.00000	3,330,000	20.55	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	20.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,300.00000	4,330,000	20.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	20.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	54.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,900.00000	7,870,000	54.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	53.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,900.00000	5,870,000	53.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	49.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,900.00000	3,870,000	49.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		0.00000	0,000	38.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,900.00000	1,870,000	38.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,100.00000	1,130,000	18.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	18.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,100.00000	2,130,000	18.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	18.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,100.00000	3,130,000	20.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	20.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,100.00000	4,130,000	20.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	20.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	54.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,950.00000	7,920,000	54.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	54.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,950.00000	5,920,000	54.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	49.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,950.00000	3,920,000	49.96	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		0.00000	0,000	39.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,950.00000	1,920,000	39.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,050.00000	1,080,000	18.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	18.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,050.00000	2,080,000	18.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	18.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,050.00000	3,080,000	20.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	20.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,050.00000	4,080,000	20.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	20.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	54.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,850.00000	7,820,000	54.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	53.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,850.00000	5,820,000	53.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	49.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,850.00000	3,820,000	49.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	37.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,850.00000	1,820,000	37.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,150.00000	1,180,000	18.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	18.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,150.00000	2,180,000	18.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	18.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,150.00000	3,180,000	20.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	20.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,150.00000	4,180,000	20.55	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	20.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	54.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,800.00000	7,770,000	54.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	53.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,800.00000	5,770,000	53.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	49.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,800.00000	3,770,000	49.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	37.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,800.00000	1,770,000	37.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,200.00000	1,230,000	18.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	18.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,200.00000	2,230,000	18.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	18.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,200.00000	3,230,000	20.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	20.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,200.00000	4,230,000	20.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	20.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	54.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,750.00000	7,720,000	54.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	53.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,750.00000	5,720,000	53.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	48.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,750.00000	3,720,000	48.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	36.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,750.00000	1,720,000	36.26	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		1,250.00000	1,280,000	18.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	18.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,250.00000	2,280,000	18.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	18.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,250.00000	3,280,000	20.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	20.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,250.00000	4,280,000	20.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	20.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	54.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,650.00000	7,620,000	54.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	53.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,650.00000	5,620,000	53.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	48.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,650.00000	3,620,000	48.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		0.00000	0,000	34.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,650.00000	1,620,000	34.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,350.00000	1,380,000	18.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	18.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,350.00000	2,380,000	19.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	19.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,350.00000	3,380,000	20.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	20.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,350.00000	4,380,000	20.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	20.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		650.00000	680,000	15.42	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	15.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		750.00000	780,000	16.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	16.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		700.00000	730,000	15.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	15.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		2.00000	2,000	13.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		202.00000	172,000	13.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		10.00000	12,000	11.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		110.00000	82,000	11.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		37.00000	50,000	10.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		37.00000	20,000	10.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		202.00000	230,000	11.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		2.00000	0,000	11.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		301.00000	330,000	12.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		1.00000	0,000	12.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		400.00000	430,000	13.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	13.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		500.00000	530,000	14.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		0.00000	0,000	14.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		600.00000	630,000	15.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	15.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		550.00000	580,000	14.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	14.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		0.00000	0,000	15.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		350.00000	320,000	15.42	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		1.00000	1,000	13.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		251.00000	221,000	13.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		5.00000	6,000	12.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		155.00000	126,000	12.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		20.00000	26,000	10.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		70.00000	46,000	10.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		70.00000	88,000	10.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		20.00000	8,000	10.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		155.00000	181,000	11.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		5.00000	1,000	11.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		251.00000	280,000	12.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		1.00000	0,000	12.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		350.00000	380,000	13.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		0.00000	0,000	13.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		450.00000	480,000	13.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	13.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		110.00000	133,000	11.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		10.00000	3,000	11.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	54.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,350.00000	8,320,000	54.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	54.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,350.00000	6,320,000	54.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	50.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,350.00000	4,320,000	50.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	41.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,350.00000	2,320,000	41.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,650.00000	1,680,000	18.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	18.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,650.00000	2,680,000	19.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	19.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,650.00000	3,680,000	20.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	20.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	54.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,300.00000	8,270,000	54.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	54.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,300.00000	6,270,000	54.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	50.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,300.00000	4,270,000	50.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	41.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,300.00000	2,270,000	41.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		1.00000	0,000	14.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		301.00000	270,000	14.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,700.00000	1,730,000	18.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	18.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,700.00000	2,730,000	19.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	19.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,700.00000	3,730,000	20.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	20.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	54.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,250.00000	8,220,000	54.10	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	13.00	Call		0.00000	0,000	54.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,250.00000	6,220,000	54.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	50.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,250.00000	4,220,000	50.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	41.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,250.00000	2,220,000	41.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,750.00000	1,780,000	18.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	18.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,750.00000	2,780,000	19.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	19.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,750.00000	3,780,000	20.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	20.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	54.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,400.00000	8,370,000	54.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	54.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,400.00000	6,370,000	54.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	51.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,400.00000	4,370,000	51.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	42.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,400.00000	2,370,000	42.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		0.00000	0,000	16.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		400.00000	370,000	16.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,600.00000	1,630,000	18.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	18.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,600.00000	2,630,000	19.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	19.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,600.00000	3,630,000	20.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	20.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	54.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,500.00000	8,470,000	54.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	54.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,500.00000	6,470,000	54.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	51.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,500.00000	4,470,000	51.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	42.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,500.00000	2,470,000	42.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		0.00000	0,000	17.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		500.00000	470,000	17.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,500.00000	1,530,000	18.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	18.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,500.00000	2,530,000	19.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	19.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,500.00000	3,530,000	20.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	20.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.82740	6.79880		12.95	3,208,878.00	470	946.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	41.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,801.00000	7,773,000	41.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	34.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,801.00000	5,773,000	34.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	27.12	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.60	Put		3,801.00000	3,773,000	27.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.60	Call		4.00000	3,000	19.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.60	Put		1,805.00000	1,776,000	19.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.60	Call		312.00000	322,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.60	Put		113.00000	95,000	13.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.60	Call		1,202.00000	1,230,000	17.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.60	Put		3.00000	3,000	17.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Call		2,199.00000	2,227,000	22.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Put		0.00000	0,000	22.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Call		3,199.00000	3,227,000	21.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Put		0.00000	0,000	21.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Call		4,199.00000	4,227,000	32.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	32.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	40.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		7,751.00000	7,723,000	40.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	34.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,751.00000	5,723,000	34.61	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		0.00000	0,000	26.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,751.00000	3,723,000	26.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		4.00000	4,000	19.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,755.00000	1,727,000	19.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		346.00000	358,000	13.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		97.00000	81,000	13.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,252.00000	1,280,000	17.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Put		3.00000	3,000	17.74	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Call		2,249.00000	2,277,000	22.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.55	Put		0.00000	0,000	22.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Call		3,249.00000	3,277,000	22.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.55	Put		0.00000	0,000	22.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Call		4,249.00000	4,277,000	32.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.55	Put		0.00000	0,000	32.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	40.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.50	Put		7,701.00000	7,673,000	40.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Call		0.00000	0,000	34.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,701.00000	5,673,000	34.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		0.00000	0,000	26.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,701.00000	3,673,000	26.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		4.00000	4,000	19.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,705.00000	1,677,000	19.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		382.00000	396,000	13.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		83.00000	69,000	13.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,301.00000	1,329,000	18.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		2.00000	2,000	18.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,299.00000	2,327,000	21.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		0.00000	0,000	21.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,299.00000	3,327,000	23.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		0.00000	0,000	23.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,299.00000	4,327,000	32.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		0.00000	0,000	32.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		249.00000	254,000	13.25	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		150.00000	127,000	13.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	41.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		8,051.00000	8,023,000	41.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	35.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		6,051.00000	6,023,000	35.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	28.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		4,051.00000	4,023,000	28.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		2.00000	2,000	20.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		2,053.00000	2,025,000	20.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		172.00000	173,000	13.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		223.00000	196,000	13.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		956.00000	983,000	15.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		7.00000	6,000	15.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		1,949.00000	1,978,000	22.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		0.00000	1,000	22.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		2,949.00000	2,977,000	19.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	19.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Call		3,949.00000	3,977,000	31.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	31.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	41.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Put		7,951.00000	7,923,000	41.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	35.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Put		5,951.00000	5,923,000	35.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	27.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Put		3,951.00000	3,923,000	27.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Call		3.00000	3,000	20.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Put		1,954.00000	1,926,000	20.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Call		220.00000	223,000	13.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Put		171.00000	146,000	13.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Call		1,054.00000	1,081,000	16.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Put		5.00000	4,000	16.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Call		2,049.00000	2,078,000	22.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	1,000	22.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Call		3,049.00000	3,077,000	19.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	19.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Call		4,049.00000	4,077,000	32.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	32.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	41.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Put		8,101.00000	8,073,000	41.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	35.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Put		6,101.00000	6,073,000	35.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	28.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Put		4,101.00000	4,073,000	28.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		2.00000	2,000	21.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		2,103.00000	2,075,000	21.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		154.00000	153,000	13.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		255.00000	226,000	13.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		907.00000	934,000	15.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		8.00000	7,000	15.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		1,899.00000	1,928,000	22.21	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	22.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		2,899.00000	2,927,000	19.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	19.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		3,899.00000	3,927,000	31.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	31.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	41.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Put		8,001.00000	7,973,000	41.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	35.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		6,001.00000	5,973,000	35.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	27.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		4,001.00000	3,973,000	27.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		3.00000	2,000	20.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		2,004.00000	1,975,000	20.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		193.00000	194,000	12.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		194.00000	167,000	12.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		1,004.00000	1,032,000	16.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		5.00000	5,000	16.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		1,999.00000	2,028,000	22.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		0.00000	1,000	22.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		2,999.00000	3,027,000	19.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	19.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		3,999.00000	4,027,000	32.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	32.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	41.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,851.00000	7,823,000	41.18	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	35.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,851.00000	5,823,000	35.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		0.00000	0,000	27.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,851.00000	3,823,000	27.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		3.00000	3,000	20.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,854.00000	1,826,000	20.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		279.00000	287,000	13.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		130.00000	110,000	13.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,152.00000	1,180,000	17.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		3.00000	3,000	17.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,149.00000	2,177,000	22.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		0.00000	0,000	22.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,149.00000	3,177,000	21.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	21.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,149.00000	4,177,000	32.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	32.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	41.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,351.00000	8,323,000	41.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	36.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,351.00000	6,323,000	36.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		0.00000	0,000	29.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,351.00000	4,323,000	29.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		2.00000	1,000	22.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,353.00000	2,324,000	22.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		85.00000	82,000	14.31	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		436.00000	405,000	14.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		673.00000	697,000	14.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		24.00000	20,000	14.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,650.00000	1,678,000	20.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		1.00000	1,000	20.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,649.00000	2,677,000	20.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	0,000	20.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,649.00000	3,677,000	27.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	27.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	41.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,301.00000	8,273,000	41.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	36.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,301.00000	6,273,000	36.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		0.00000	0,000	28.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,301.00000	4,273,000	28.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		2.00000	1,000	21.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,303.00000	2,274,000	21.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		96.00000	94,000	14.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		397.00000	367,000	14.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		719.00000	744,000	15.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		20.00000	17,000	15.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,700.00000	1,728,000	20.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		1.00000	1,000	20.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,699.00000	2,727,000	20.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,000	20.38	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Call		3,699.00000	3,727,000	28.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	28.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	41.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Put		8,201.00000	8,173,000	41.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	36.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Put		6,201.00000	6,173,000	36.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	28.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Put		4,201.00000	4,173,000	28.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Call		2.00000	2,000	21.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Put		2,203.00000	2,175,000	21.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Call		122.00000	120,000	13.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Put		323.00000	293,000	13.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Call		812.00000	838,000	15.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Put		13.00000	11,000	15.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Call		1,799.00000	1,828,000	21.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Put		0.00000	1,000	21.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Call		2,799.00000	2,827,000	20.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	20.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,799.00000	3,827,000	29.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	29.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	41.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		8,151.00000	8,123,000	41.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	36.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,151.00000	6,123,000	36.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	28.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,151.00000	4,123,000	28.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		2.00000	2,000	21.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,153.00000	2,125,000	21.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		137.00000	136,000	13.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		288.00000	259,000	13.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		859.00000	886,000	15.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		10.00000	9,000	15.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		1,849.00000	1,878,000	21.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		0.00000	1,000	21.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		2,849.00000	2,877,000	19.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	19.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		3,849.00000	3,877,000	30.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	30.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	41.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,401.00000	8,373,000	41.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	36.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,401.00000	6,373,000	36.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	29.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Put		4,401.00000	4,373,000	29.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Call		1.00000	1,000	22.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Put		2,402.00000	2,374,000	22.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Call		76.00000	73,000	14.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Put		477.00000	446,000	14.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Call		628.00000	651,000	14.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Put		29.00000	24,000	14.79	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Call		1,600.00000	1,628,000	20.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Put		1.00000	1,000	20.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Call		2,599.00000	2,627,000	20.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	20.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Call		3,599.00000	3,627,000	27.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Put		0.00000	0,000	27.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	41.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Put		8,251.00000	8,223,000	41.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	36.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Put		6,251.00000	6,223,000	36.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	28.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Put		4,251.00000	4,223,000	28.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Call		2.00000	2,000	21.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Put		2,253.00000	2,225,000	21.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Call		108.00000	106,000	13.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Put		359.00000	329,000	13.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Call		765.00000	791,000	15.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Put		16.00000	14,000	15.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,750.00000	1,778,000	21.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	21.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,749.00000	2,777,000	20.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	20.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,749.00000	3,777,000	29.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	29.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	41.64	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,451.00000	8,423,000	41.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	36.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,451.00000	6,423,000	36.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	29.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,451.00000	4,423,000	29.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		1.00000	1,000	22.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,452.00000	2,424,000	22.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		67.00000	64,000	14.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		518.00000	487,000	14.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		585.00000	606,000	14.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		36.00000	29,000	14.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,550.00000	1,578,000	19.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		1.00000	1,000	19.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,549.00000	2,577,000	20.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	20.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,549.00000	3,577,000	26.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	26.63	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.86970	6.84070		14.77	0.00	0	4,490.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		268.00000	277,000	15.01	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		334.00000	314,000	15.01	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.28090	7.31250		13.54	0.00	0	1,370.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		203.00000	193,000	13.54	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		191.00000	212,000	13.54	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		182.00000	172,000	13.70	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		220.00000	241,000	13.70	0.00	0	0.00
CAD/ R	On 14/06/2010	Foreign Exchange Future	7.25	Call		231.00000	219,000	13.65	0.00	0	0.00
CAD/ R	On 14/06/2010	Foreign Exchange Future	7.25	Put		169.00000	188,000	13.65	0.00	0	0.00
CRD1	On 06/05/2010	Index Future			135.40400	135.36000			0.00	0	2.00
GOVI	On 06/05/2010	GOVI			310.60600	310.35100		6.80	0.00	0	324.00
GOVI	On 06/05/2010	GOVI	309.80	Call		36,372.00000	37,454,000	6.80	0.00	0	0.00
GOVI	On 06/05/2010	GOVI	309.80	Put		30,862.00000	29,394,000	6.80	0.00	0	0.00
GOVI	On 05/08/2010	GOVI			316.28000	316.02400		6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Call		54,998.00000	56,165,000	6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Put		50,758.00000	49,365,000	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			364.68500	364.49800			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 FOn		17/03/2010	Jibar Tradeable Future			7.04500	7.04500			0.00	0	2,500.00
JIBAR FOn		21/04/2010	Jibar Tradeable Future			7.01400	7.01200			0.00	0	0.00
JIBAR FOn		19/05/2010	Jibar Tradeable Future			7.00000	6.99700			0.00	0	0.00
JIBAR FOn		15/06/2010	Jibar Tradeable Future			6.98100	6.98400			0.00	0	0.00
JIBAR FOn		21/07/2010	Jibar Tradeable Future			6.97800	6.97100			0.00	0	0.00
JIBAR FOn		18/08/2010	Jibar Tradeable Future			6.98100	6.97100			0.00	0	0.00
JIBAR FOn		15/09/2010	Jibar Tradeable Future			6.99400	7.07000			0.00	0	0.00
JIBAR FOn		15/12/2010	Jibar Tradeable Future			7.11800	7.10400			0.00	0	0.00
JIBAR FOn		16/03/2011	Jibar Tradeable Future			7.29900	7.29100			0.00	0	5,000.00
JIBAR FOn		15/06/2011	Jibar Tradeable Future			7.55700	7.55400			0.00	0	5,000.00
JIBAR FOn		21/09/2011	Jibar Tradeable Future			7.89200	7.89900			0.00	0	2,500.00
JIBAR FOn		21/12/2011	Jibar Tradeable Future			8.18700	8.19200			0.00	0	7,500.00
JN02	On	06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JROD	On	31/03/2010	Rodi			7.18400	7.20000			0.00	0	0.00
OTH1	On	06/05/2010	Index Future			300.74800	300.51100			0.00	0	3.00
R155	On	06/05/2010	Bond Future			7.44600	7.46100		4.50	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Call		200.00000	209,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Put		150.00000	140,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Call		407.00000	415,000	2.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Put		293.00000	282,000	2.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Call		167.00000	175,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Put		181.00000	170,000	1.00	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.27600	8.29900		4.50	0.00	0	6,883.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,421.00000	1,491,000	4.34	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		455.00000	414,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.33600	8.36100		4.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/08/2010	Bond Future	8.75	Call		2,454.00000	2,531,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		677.00000	639,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		1,709.00000	1,772,000	4.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		1,070.00000	1,018,000	4.25	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		3,311.00000	3,401,000	4.43	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		410.00000	384,000	4.43	0.00	0	500.00
R157	On	05/08/2010	Bond Future	8.25	Put		1,629.00000	1,562,000	4.21	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,116.00000	1,164,000	4.21	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.37300	8.39900		4.75	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,199.00000	2,258,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		1,755.00000	1,700,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,317.00000	2,377,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		1,655.00000	1,600,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,085.00000	2,142,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		1,861.00000	1,803,000	5.00	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.08600	9.10800		10.00	0.00	0	19,296.00
R186	On	06/05/2010	Bond Future	9.00	Call		1,239.00000	1,311,000	9.16	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		2,242.00000	2,111,000	9.16	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.13400	9.15700		10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,302.00000	3,411,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		2,460.00000	2,360,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,353.00000	1,410,000	9.79	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		5,151.00000	4,998,000	9.79	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		6,246.00000	6,401,000	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		1,040.00000	985,000	10.47	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		7,946.00000	8,117,000	10.74	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		654.00000	615,000	10.74	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			9.16800	9.19100		11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,348.00000	4,452,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		3,819.00000	3,716,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,576.00000	4,684,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		3,602.00000	3,503,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		3,756.00000	3,857,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		3,675.00000	3,569,000	10.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.29500	8.31800		4.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,076.00000	1,129,000	4.06	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		386.00000	352,000	4.06	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.35100	8.37600		4.50	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,587.00000	2,656,000	4.42	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		357.00000	335,000	4.42	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.37500	8.40100		4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,528.00000	1,574,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		1,188.00000	1,144,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		1,621.00000	1,669,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		1,109.00000	1,067,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,438.00000	1,483,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		1,269.00000	1,225,000	4.00	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.78200	8.80500		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		1,561.00000	1,635,000	6.25	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		548.00000	502,000	6.25	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.84000	8.86400		6.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,763.00000	2,843,000	6.38	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		826.00000	784,000	6.38	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.88100	8.90600		7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		3,140.00000	3,215,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		1,459.00000	1,410,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,289.00000	3,366,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		1,366.00000	1,320,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		2,995.00000	3,067,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		1,556.00000	1,504,000	7.00	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.84200	8.85400		7.25	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,517.00000	1,552,000	6.75	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.00	Put		683.00000	649,000	6.75	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.50	Call		3,733.00000	3,793,000	7.06	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Put		113.00000	104,000	7.06	0.00	0	200.00
R204	On	06/05/2010	Bond Future	8.50	Put		2,381.00000	2,321,000	6.61	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		319.00000	328,000	6.61	0.00	0	200.00
R204	On	05/08/2010	Bond Future			8.89900	8.91200		7.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,881.00000	2,925,000	7.41	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		1,009.00000	980,000	7.41	0.00	0	0.00
R204	On	04/11/2010	Bond Future			8.93600	8.94900		7.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,407.00000	3,446,000	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		1,774.00000	1,741,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,567.00000	3,607,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		1,666.00000	1,635,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,251.00000	3,288,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		1,887.00000	1,852,000	8.00	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.34700	8.36100		3.75	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,340.00000	1,371,000	3.56	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		157.00000	146,000	3.56	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.42200	8.43700		3.75	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,919.00000	1,950,000	3.64	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		317.00000	305,000	3.64	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.45400	8.46900		3.75	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,332.00000	1,350,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		1,248.00000	1,226,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,401.00000	1,420,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		1,183.00000	1,161,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,265.00000	1,283,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		1,316.00000	1,294,000	4.00	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.01300	9.03600		8.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		1,814.00000	1,900,000	7.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		566.00000	517,000	7.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.07300	9.09600		8.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,248.00000	3,335,000	8.42	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		958.00000	912,000	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			9.11100	9.13500		8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		2,968.00000	3,039,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		2,320.00000	2,255,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,118.00000	3,190,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		2,190.00000	2,126,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		2,823.00000	2,892,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		2,456.00000	2,389,000	9.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.03800	9.07100		9.00	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		1,762.00000	1,887,000	8.50	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		680.00000	603,000	8.50	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.09100	9.12500		9.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,244.00000	3,380,000	8.93	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		1,035.00000	967,000	8.93	0.00	0	0.00
R208	On	04/11/2010	Bond Future			9.12900	9.16400		9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		2,994.00000	3,102,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		2,488.00000	2,389,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,146.00000	3,258,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		2,348.00000	2,253,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		2,572.00000	2,677,000	9.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		2,360.00000	2,258,000	9.00	0.00	0	0.00
R209	On	06/05/2010	Bond Future			9.01600	9.03800		13.00	0.00	0	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		195.00000	209,000	11.90	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		4,512.00000	4,357,000	11.90	0.00	0	0.00
R209	On	05/08/2010	Bond Future			9.05100	9.07400		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		1,331.00000	1,386,000	12.39	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		3,863.00000	3,743,000	12.39	0.00	0	0.00
R209	On	04/11/2010	Bond Future			9.07600	9.09900		14.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		2,941.00000	3,020,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		3,695.00000	3,600,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Call		3,114.00000	3,195,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		3,486.00000	3,393,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,774.00000	2,850,000	14.00	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		3,914.00000	3,816,000	14.00	0.00	0	0.00
TRT1	On	06/05/2010	Index Future			306.80600	306.55600			0.00	0	100.00

Total for Derivatives : **216,513,136.30** **25,465** **929,614.00**

j-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.42500	7.44000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.23500	8.25000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.06000	9.07000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.25500	8.27000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.74000	8.76500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.80500	8.82000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	15/01/2014	Spot Bond			8.28500	8.30000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.96500	8.99000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.00000	9.03000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			9.00000	9.01000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										216,513,136.30	25,465	929,614.00