



Daily MTM Report

Daily summary for: 15/03/2010

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			7.39610	7.39640		15.49	547,895,691.90	74,079	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		9,104.00000	9,104,000	15.49	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		7,104.00000	7,104,000	15.49	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,854.00000	8,854,000	15.49	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,854.00000	6,854,000	15.49	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		854.00000	854,000	15.49	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		149.00000	146,000	15.49	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		3.00000	0,000	15.49	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,146.00000	1,146,000	15.49	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,146.00000	2,146,000	15.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,146.00000	3,146,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,604.00000	8,604,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		396.00000	396,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,396.00000	1,396,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,396.00000	2,396,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,396.00000	3,396,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,654.00000	8,654,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,654.00000	6,654,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,346.00000	3,346,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,754.00000	8,754,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,754.00000	4,754,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		247.00000	246,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		1.00000	0,000	15.49	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	6.15	Call		1,246.00000	1,246,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,246.00000	3,246,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		9,054.00000	9,054,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		7,054.00000	7,054,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		9,254.00000	9,254,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		7,254.00000	7,254,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,254.00000	1,254,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		1,746.00000	1,746,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		2,746.00000	2,746,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		9,204.00000	9,204,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		7,204.00000	7,204,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		9,154.00000	9,154,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	15.49	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	14.55	Put		7,154.00000	7,154,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,954.00000	8,954,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,954.00000	6,954,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		9,004.00000	9,004,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		7,004.00000	7,004,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,904.00000	8,904,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,904.00000	6,904,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,096.00000	1,096,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,096.00000	2,096,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,096.00000	3,096,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,804.00000	8,804,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,804.00000	6,804,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,704.00000	8,704,000	15.49	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	14.10	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,704.00000	6,704,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		5,204.00000	5,204,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,296.00000	3,296,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		804.00000	804,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		197.00000	196,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		1.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,196.00000	1,196,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,196.00000	2,196,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,196.00000	3,196,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		954.00000	954,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		64.00000	46,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		18.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,046.00000	1,046,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,046.00000	2,046,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,046.00000	3,046,000	15.49	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	4.35	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		796.00000	796,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		1,796.00000	1,796,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		2,796.00000	2,796,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		15.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		69.00000	54,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		946.00000	946,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		1,946.00000	1,946,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		2,946.00000	2,946,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		1,004.00000	1,004,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		32.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		36.00000	4,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		1,996.00000	1,996,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		2,996.00000	2,996,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		896.00000	896,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		0.00000	0,000	15.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		1,896.00000	1,896,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		2,896.00000	2,896,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,654.00000	5,654,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		846.00000	846,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		1,846.00000	1,846,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		2,846.00000	2,846,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,804.00000	4,804,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,304.00000	1,304,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		304.00000	304,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		696.00000	696,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,696.00000	1,696,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,696.00000	2,696,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		0.00000	0,000	15.49	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	7.75	Put		354.00000	354,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		646.00000	646,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,646.00000	1,646,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,646.00000	2,646,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,654.00000	1,654,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		346.00000	346,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,346.00000	1,346,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,346.00000	2,346,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		454.00000	454,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		546.00000	546,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,546.00000	1,546,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,546.00000	2,546,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,504.00000	1,504,000	15.49	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	6.90	Call		496.00000	496,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,496.00000	1,496,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		446.00000	446,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,446.00000	1,446,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,446.00000	2,446,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,704.00000	5,704,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,704.00000	4,704,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		297.00000	296,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		1.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,296.00000	1,296,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,296.00000	2,296,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,604.00000	4,604,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		104.00000	96,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		8.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	15.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		8,004.00000	8,004,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		996.00000	996,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,496.00000	2,496,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		3,996.00000	3,996,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		8,254.00000	8,254,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		5,254.00000	5,254,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		746.00000	746,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,246.00000	2,246,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		3,746.00000	3,746,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		7.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		111.00000	104,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,754.00000	1,754,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,854.00000	4,854,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		157.00000	154,000	15.49	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	7.60	Call		1.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		205.00000	204,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		2,154.00000	2,154,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		2,054.00000	2,054,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		254.00000	254,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		504.00000	504,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		5,054.00000	5,054,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		654.00000	654,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,304.00000	5,304,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		904.00000	904,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,954.00000	4,954,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,254.00000	2,254,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		554.00000	554,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	15.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		5,004.00000	5,004,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		604.00000	604,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		754.00000	754,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		5,104.00000	5,104,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,704.00000	2,704,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,604.00000	2,604,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,504.00000	2,504,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		704.00000	704,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,504.00000	5,504,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,804.00000	2,804,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1,104.00000	1,104,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,454.00000	5,454,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1,054.00000	1,054,000	15.49	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	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,554.00000	5,554,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1,154.00000	1,154,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,604.00000	5,604,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		3,004.00000	3,004,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,904.00000	2,904,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1,204.00000	1,204,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,754.00000	5,754,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,354.00000	1,354,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		6,254.00000	6,254,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,604.00000	1,604,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,854.00000	5,854,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		3,154.00000	3,154,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	15.49	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	8.85	Put		1,454.00000	1,454,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		6,204.00000	6,204,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,954.00000	5,954,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3,254.00000	3,254,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,554.00000	1,554,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,804.00000	5,804,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		3,104.00000	3,104,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,404.00000	1,404,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		6,104.00000	6,104,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,904.00000	1,904,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		2,004.00000	2,004,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,404.00000	6,404,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		2,204.00000	2,204,000	15.49	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	14.00	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,604.00000	6,604,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,504.00000	4,504,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,404.00000	2,404,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,754.00000	6,754,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,654.00000	4,654,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,554.00000	4,554,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,504.00000	6,504,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,404.00000	4,404,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,304.00000	4,304,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,304.00000	2,304,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,554.00000	6,554,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,454.00000	4,454,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	15.49	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	11.75	Put		4,354.00000	4,354,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		4,254.00000	4,254,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		4,154.00000	4,154,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,904.00000	5,904,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		3,204.00000	3,204,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,704.00000	1,704,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		6,004.00000	6,004,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,504.00000	3,504,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,404.00000	3,404,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,304.00000	3,304,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,804.00000	1,804,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		6,054.00000	6,054,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,354.00000	3,354,000	15.49	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	9.25	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,854.00000	1,854,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		6,154.00000	6,154,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		4,054.00000	4,054,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,954.00000	3,954,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,854.00000	3,854,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,754.00000	3,754,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,654.00000	3,654,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,554.00000	3,554,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,454.00000	3,454,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,954.00000	1,954,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,304.00000	6,304,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		4,204.00000	4,204,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	15.49	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	11.50	Put		4,104.00000	4,104,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		4,004.00000	4,004,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,904.00000	3,904,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,804.00000	3,804,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,704.00000	3,704,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		2,104.00000	2,104,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		5,154.00000	5,154,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		3,054.00000	3,054,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,954.00000	2,954,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,854.00000	2,854,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,754.00000	2,754,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,654.00000	2,654,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,554.00000	2,554,000	15.49	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	9.75	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,354.00000	2,354,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,904.00000	4,904,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,454.00000	2,454,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		4,044.00000	4,044,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,604.00000	3,604,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		8,204.00000	8,204,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		3,796.00000	3,796,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		8,154.00000	8,154,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		3,846.00000	3,846,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,304.00000	8,304,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,696.00000	3,696,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,404.00000	8,404,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		0.00000	0,000	15.49	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	7.80	Put		404.00000	404,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		596.00000	596,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,596.00000	1,596,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,596.00000	2,596,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,596.00000	3,596,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,454.00000	8,454,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,454.00000	6,454,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,546.00000	3,546,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,504.00000	8,504,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,496.00000	3,496,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		8,054.00000	8,054,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		3,946.00000	3,946,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		8,104.00000	8,104,000	15.49	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	3.50	Call		3,896.00000	3,896,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,354.00000	8,354,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,354.00000	6,354,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,646.00000	3,646,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,554.00000	8,554,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,446.00000	3,446,000	15.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	15.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.51560	7.52150		15.86	557,221,615.20	74,142	245,945.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		56.00000	52,000	19.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		935.00000	936,000	19.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	39.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,629.00000	8,634,000	39.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	35.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,629.00000	6,634,000	35.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,372.00000	3,366,000	23.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	23.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	39.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,679.00000	8,684,000	39.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	35.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,679.00000	6,684,000	35.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,322.00000	3,316,000	24.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	24.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	39.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,779.00000	8,784,000	39.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	39.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		9,079.00000	9,084,000	39.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	39.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,279.00000	9,284,000	39.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	37.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,279.00000	7,284,000	37.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1.00000	1,000	26.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,280.00000	3,285,000	26.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	39.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,229.00000	9,234,000	39.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	37.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,229.00000	7,234,000	37.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1.00000	1,000	26.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,230.00000	3,235,000	26.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,773.00000	1,767,000	20.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		2.00000	1,000	20.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,772.00000	2,766,000	25.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	25.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	39.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,179.00000	9,184,000	39.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	37.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,179.00000	7,184,000	37.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	39.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,979.00000	8,984,000	39.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	39.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		9,029.00000	9,034,000	39.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	39.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,929.00000	8,934,000	39.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	36.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,929.00000	6,934,000	36.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		279.00000	270,000	15.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		208.00000	204,000	15.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,078.00000	1,072,000	16.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		7.00000	6,000	16.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,072.00000	2,066,000	22.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		1.00000	0,000	22.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,072.00000	3,066,000	25.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		1.00000	0,000	25.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	39.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,829.00000	8,834,000	39.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	35.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,829.00000	6,834,000	35.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,177.00000	1,170,000	16.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		6.00000	4,000	16.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,172.00000	2,166,000	23.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	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	14/06/2010	Foreign Exchange Future	4.35	Call		3,172.00000	3,166,000	25.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		1.00000	0,000	25.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	39.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,729.00000	8,734,000	39.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		398.00000	389,000	15.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		127.00000	123,000	15.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,276.00000	1,269,000	17.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		5.00000	3,000	17.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,272.00000	3,266,000	24.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	24.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	35.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,779.00000	6,784,000	35.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	31.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,279.00000	5,284,000	31.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		65.00000	61,000	19.44	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		844.00000	845,000	19.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		366.00000	357,000	15.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		145.00000	141,000	15.84	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,226.00000	1,220,000	17.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		5.00000	4,000	17.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,222.00000	2,216,000	23.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		1.00000	0,000	23.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,222.00000	3,216,000	24.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		1.00000	0,000	24.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		52.00000	48,000	20.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		981.00000	982,000	20.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		33.00000	30,000	21.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,262.00000	1,264,000	21.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	36.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,079.00000	7,084,000	36.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	36.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		7,029.00000	7,034,000	36.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	27.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		4,029.00000	4,034,000	27.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	36.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,979.00000	6,984,000	36.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		36.00000	33,000	21.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,215.00000	1,217,000	21.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		841.00000	834,000	15.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		20.00000	18,000	15.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,823.00000	1,817,000	21.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		2.00000	1,000	21.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,822.00000	2,816,000	25.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		1.00000	0,000	25.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		48.00000	44,000	20.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,027.00000	1,028,000	20.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		253.00000	245,000	15.86	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		232.00000	229,000	15.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,022.00000	2,016,000	22.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		1.00000	0,000	22.68	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	4.50	Call		3,022.00000	3,016,000	25.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	25.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	31.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,529.00000	5,534,000	31.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	28.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,529.00000	4,534,000	28.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1.00000	1,000	26.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,530.00000	3,535,000	26.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		44.00000	41,000	20.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,073.00000	1,075,000	20.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		232.00000	224,000	16.08	313,600.00	1,400	1,430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		261.00000	258,000	16.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		981.00000	975,000	15.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		10.00000	9,000	15.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		1,972.00000	1,966,000	22.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		1.00000	0,000	22.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		2,972.00000	2,966,000	25.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,000	25.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,579.00000	5,584,000	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	28.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,579.00000	4,584,000	28.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1.00000	1,000	26.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,580.00000	3,585,000	26.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		41.00000	38,000	20.78	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	14/06/2010	Foreign Exchange Future	8.60	Put		1,120.00000	1,122,000	20.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		934.00000	927,000	15.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		13.00000	11,000	15.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		1,922.00000	1,916,000	21.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		1.00000	0,000	21.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,922.00000	2,916,000	25.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,000	25.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	32.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,629.00000	5,634,000	32.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1.00000	1,000	26.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,630.00000	3,635,000	26.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		38.00000	35,000	21.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,167.00000	1,169,000	21.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		887.00000	880,000	15.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		16.00000	14,000	15.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,873.00000	1,867,000	21.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		2.00000	1,000	21.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,872.00000	2,866,000	25.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	0,000	25.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	32.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,779.00000	5,784,000	32.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	29.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,779.00000	4,784,000	29.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1.00000	0,000	26.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,780.00000	3,784,000	26.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		31.00000	28,000	21.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,310.00000	1,312,000	21.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		151.00000	144,000	17.20	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		430.00000	428,000	17.20	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		751.00000	743,000	15.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		30.00000	27,000	15.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,723.00000	1,717,000	20.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		2.00000	1,000	20.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,722.00000	2,716,000	24.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	24.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		139.00000	132,000	17.42	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		468.00000	466,000	17.42	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		707.00000	699,000	15.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		36.00000	33,000	15.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,673.00000	1,667,000	20.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		2.00000	1,000	20.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,672.00000	2,666,000	24.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	24.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	32.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,879.00000	5,884,000	32.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	27.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,879.00000	3,884,000	27.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		27.00000	25,000	22.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,406.00000	1,409,000	22.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		127.00000	121,000	17.65	0.00	0	55.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		506.00000	505,000	17.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		664.00000	656,000	15.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		43.00000	40,000	15.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,623.00000	1,617,000	19.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		2.00000	1,000	19.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,622.00000	2,616,000	24.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	24.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,979.00000	5,984,000	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	27.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,979.00000	3,984,000	27.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	33.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,179.00000	6,184,000	33.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	30.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,179.00000	5,184,000	30.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	27.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,179.00000	4,184,000	27.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1.00000	1,000	26.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,180.00000	3,185,000	26.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	33.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,129.00000	6,134,000	33.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	30.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,129.00000	5,134,000	30.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	27.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,129.00000	4,134,000	27.59	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	7.15	Call		467.00000	459,000	15.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		96.00000	93,000	15.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,375.00000	1,369,000	18.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		4.00000	3,000	18.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,372.00000	2,366,000	23.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		1.00000	0,000	23.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	33.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		6,079.00000	6,084,000	33.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	27.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,079.00000	4,084,000	27.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		2.00000	2,000	26.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,081.00000	3,086,000	26.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		21.00000	19,000	23.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,600.00000	1,603,000	23.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		91.00000	85,000	18.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		670.00000	669,000	18.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		504.00000	495,000	15.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		83.00000	79,000	15.83	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,424.00000	1,418,000	18.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		3.00000	2,000	18.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,422.00000	2,416,000	23.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		1.00000	0,000	23.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	32.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,929.00000	5,934,000	32.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	27.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,929.00000	3,934,000	27.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		117.00000	111,000	17.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		546.00000	545,000	17.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		622.00000	614,000	15.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		51.00000	48,000	15.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,574.00000	1,567,000	19.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		3.00000	1,000	19.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,572.00000	2,566,000	24.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	24.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	32.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,829.00000	5,834,000	32.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	29.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,829.00000	4,834,000	29.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	26.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,829.00000	3,834,000	26.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		25.00000	23,000	22.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,454.00000	1,457,000	22.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		29.00000	26,000	21.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,358.00000	1,360,000	21.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	31.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,479.00000	5,484,000	31.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	28.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,479.00000	4,484,000	28.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		24.00000	22,000	22.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,503.00000	1,506,000	22.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		581.00000	573,000	15.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		60.00000	57,000	15.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,524.00000	1,518,000	19.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		3.00000	2,000	19.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	32.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,679.00000	5,684,000	32.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1.00000	0,000	26.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,680.00000	3,684,000	26.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		18.00000	17,000	23.47	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,697.00000	1,701,000	23.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		432.00000	423,000	15.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		111.00000	107,000	15.84	0.00	0	10,000.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,325.00000	1,319,000	17.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		4.00000	3,000	17.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,322.00000	2,316,000	23.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		1.00000	0,000	23.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	28.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,329.00000	4,334,000	28.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		17.00000	16,000	23.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,746.00000	1,750,000	23.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		22.00000	20,000	22.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,551.00000	1,554,000	22.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		335.00000	327,000	15.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		164.00000	161,000	15.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	39.65	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	15.50	Put		7,979.00000	7,984,000	39.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	34.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,479.00000	6,484,000	34.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	30.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,979.00000	4,984,000	30.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1.00000	1,000	26.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,480.00000	3,485,000	26.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,029.00000	1,023,000	15.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		8.00000	7,000	15.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,522.00000	2,516,000	24.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	24.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,022.00000	4,016,000	20.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		1.00000	0,000	20.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	39.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,229.00000	8,234,000	39.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	35.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,729.00000	6,734,000	35.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1.00000	0,000	26.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,730.00000	3,734,000	26.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		71.00000	66,000	19.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		800.00000	800,000	19.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		795.00000	788,000	15.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		24.00000	22,000	15.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,272.00000	2,266,000	23.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		1.00000	0,000	23.49	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	3.75	Call		3,772.00000	3,766,000	21.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	21.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		16.00000	15,000	23.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,795.00000	1,799,000	23.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		213.00000	205,000	16.30	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		292.00000	289,000	16.30	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	29.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,729.00000	4,734,000	29.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	28.33	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,379.00000	4,384,000	28.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		20.00000	18,000	23.25	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,649.00000	1,652,000	23.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		15.00000	14,000	24.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,844.00000	1,848,000	24.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		196.00000	188,000	16.53	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		325.00000	322,000	16.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	29.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,679.00000	4,684,000	29.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		11.00000	10,000	24.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,090.00000	2,094,000	24.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		13.00000	12,000	24.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,992.00000	1,996,000	24.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		179.00000	172,000	16.75	0.00	0	10,600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		358.00000	356,000	16.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		10.00000	9,000	24.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,139.00000	2,143,000	24.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		12.00000	11,000	24.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2,041.00000	2,045,000	24.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		14.00000	13,000	24.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,943.00000	1,947,000	24.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		165.00000	158,000	16.98	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		394.00000	392,000	16.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		5,029.00000	5,034,000	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		83.00000	78,000	18.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		712.00000	712,000	18.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	30.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,229.00000	5,234,000	30.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		2.00000	1,000	26.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,131.00000	3,135,000	26.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		2.00000	2,000	26.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		3,031.00000	3,036,000	26.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		2.00000	2,000	25.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,931.00000	2,936,000	25.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		60.00000	56,000	19.66	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		889.00000	890,000	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	30.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,079.00000	5,084,000	30.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		2.00000	2,000	25.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,981.00000	2,986,000	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	14/06/2010	Foreign Exchange Future	10.40	Call		3.00000	2,000	25.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,882.00000	2,886,000	25.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		77.00000	72,000	18.99	0.00	0	135.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		756.00000	756,000	18.99	0.00	0	6.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,929.00000	4,934,000	29.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		3.00000	2,000	25.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,832.00000	2,836,000	25.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		3.00000	3,000	25.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,732.00000	2,737,000	25.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		4.00000	3,000	25.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,633.00000	2,637,000	25.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		5.00000	4,000	25.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,534.00000	2,538,000	25.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		6.00000	5,000	25.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,435.00000	2,439,000	25.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		7.00000	6,000	25.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,336.00000	2,340,000	25.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		8.00000	7,000	25.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,237.00000	2,241,000	25.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		99.00000	93,000	18.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		628.00000	627,000	18.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	29.07	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,629.00000	4,634,000	29.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		15.00000	13,000	24.37	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		1,894.00000	1,897,000	24.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	29.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,879.00000	4,884,000	29.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		3.00000	3,000	25.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,782.00000	2,787,000	25.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		4.00000	3,000	25.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,683.00000	2,687,000	25.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		4.00000	4,000	25.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,583.00000	2,588,000	25.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		6.00000	6,000	25.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,385.00000	2,390,000	25.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		8.00000	7,000	25.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,287.00000	2,291,000	25.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		9.00000	8,000	25.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,188.00000	2,192,000	25.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		107.00000	102,000	18.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		586.00000	586,000	18.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		5.00000	5,000	25.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,484.00000	2,489,000	25.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	39.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,179.00000	8,184,000	39.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,822.00000	3,816,000	21.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		1.00000	0,000	21.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	33.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,229.00000	6,234,000	33.89	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	11.75	Call		0.00000	0,000	27.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,229.00000	4,234,000	27.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	39.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,279.00000	8,284,000	39.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,279.00000	6,284,000	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	28.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,279.00000	4,284,000	28.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,722.00000	3,716,000	22.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	22.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	39.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,429.00000	8,434,000	39.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	34.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,429.00000	6,434,000	34.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	28.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,429.00000	4,434,000	28.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,572.00000	3,566,000	22.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	22.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	39.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,329.00000	8,334,000	39.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	34.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,329.00000	6,334,000	34.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,672.00000	3,666,000	22.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	22.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	39.65	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	17.50	Put		9,979.00000	9,984,000	39.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	39.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,379.00000	8,384,000	39.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	34.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,379.00000	6,384,000	34.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,622.00000	3,616,000	22.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	22.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	39.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,479.00000	8,484,000	39.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,522.00000	3,516,000	23.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	23.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	39.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,529.00000	8,534,000	39.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	34.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,529.00000	6,534,000	34.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		542.00000	534,000	15.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		71.00000	68,000	15.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,474.00000	1,468,000	18.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		3.00000	2,000	18.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,472.00000	2,466,000	24.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		1.00000	0,000	24.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,472.00000	3,466,000	23.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	23.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	39.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		8,079.00000	8,084,000	39.65	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	3.60	Call		3,922.00000	3,916,000	20.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		1.00000	0,000	20.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	39.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		8,129.00000	8,134,000	39.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,872.00000	3,866,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		1.00000	0,000	21.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	39.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,579.00000	8,584,000	39.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	35.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,579.00000	6,584,000	35.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,422.00000	3,416,000	23.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	23.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		306.00000	298,000	15.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		185.00000	182,000	15.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.64410	7.65000		17.16	2,706,011.40	354	9,480.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,200.00000	8,206,000	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	28.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,201.00000	6,207,000	28.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		12.00000	11,000	28.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,212.00000	4,217,000	28.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		54.00000	51,000	24.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,254.00000	2,257,000	24.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		875.00000	867,000	16.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		75.00000	73,000	16.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,808.00000	1,802,000	19.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		8.00000	8,000	19.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,801.00000	2,795,000	24.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	24.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,800.00000	3,794,000	28.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	28.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,150.00000	8,156,000	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		1.00000	1,000	28.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,151.00000	6,157,000	28.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		13.00000	12,000	28.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,163.00000	4,168,000	28.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		56.00000	53,000	24.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,206.00000	2,209,000	24.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		320.00000	312,000	17.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		470.00000	468,000	17.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		915.00000	907,000	15.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		65.00000	63,000	15.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,857.00000	1,851,000	19.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		7.00000	7,000	19.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,851.00000	2,845,000	24.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		1.00000	1,000	24.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,850.00000	3,844,000	28.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	28.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		304.00000	296,000	17.89	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		504.00000	502,000	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,250.00000	8,256,000	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	28.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,251.00000	6,257,000	28.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		11.00000	10,000	28.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,261.00000	4,266,000	28.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		51.00000	49,000	25.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,301.00000	2,305,000	25.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		288.00000	281,000	18.07	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		538.00000	537,000	18.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		836.00000	827,000	16.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		86.00000	83,000	16.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,759.00000	1,753,000	18.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		9.00000	9,000	18.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,751.00000	2,745,000	23.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		1.00000	1,000	23.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,750.00000	3,744,000	28.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	28.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,300.00000	8,306,000	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	28.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,301.00000	6,307,000	28.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		11.00000	10,000	28.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,311.00000	4,316,000	28.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		49.00000	47,000	25.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,349.00000	2,353,000	25.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		274.00000	266,000	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		574.00000	572,000	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		797.00000	789,000	16.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		97.00000	95,000	16.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,710.00000	1,704,000	18.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		10.00000	10,000	18.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,701.00000	2,696,000	23.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		1.00000	2,000	23.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,700.00000	3,694,000	27.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	27.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,400.00000	8,406,000	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		1.00000	1,000	28.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,401.00000	6,407,000	28.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		9.00000	9,000	28.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,409.00000	4,415,000	28.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		45.00000	43,000	25.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,445.00000	2,449,000	25.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		247.00000	240,000	18.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		647.00000	646,000	18.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		723.00000	715,000	16.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		123.00000	121,000	16.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,612.00000	1,606,000	18.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		12.00000	12,000	18.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,602.00000	2,596,000	22.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		2.00000	2,000	22.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,600.00000	3,594,000	27.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	27.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,450.00000	8,456,000	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		1.00000	1,000	28.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,451.00000	6,457,000	28.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		9.00000	8,000	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,459.00000	4,464,000	28.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		44.00000	41,000	25.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,494.00000	2,497,000	25.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		235.00000	228,000	18.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		685.00000	684,000	18.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		688.00000	679,000	16.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		138.00000	135,000	16.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,564.00000	1,557,000	18.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		14.00000	13,000	18.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,552.00000	2,546,000	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		3,550.00000	3,544,000	27.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	27.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,500.00000	8,506,000	30.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	28.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,501.00000	6,507,000	28.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		8.00000	8,000	28.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,508.00000	4,514,000	28.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		42.00000	40,000	25.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,542.00000	2,546,000	25.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		223.00000	216,000	18.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		723.00000	722,000	18.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		654.00000	645,000	16.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		154.00000	151,000	16.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,515.00000	1,509,000	17.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		15.00000	15,000	17.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,502.00000	2,496,000	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		3,500.00000	3,494,000	27.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	27.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,650.00000	8,656,000	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		1.00000	1,000	28.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,651.00000	6,657,000	28.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		7.00000	6,000	28.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,657.00000	4,662,000	28.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		37.00000	35,000	25.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,687.00000	2,691,000	25.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		558.00000	549,000	16.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		208.00000	205,000	16.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,371.00000	1,364,000	17.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		21.00000	20,000	17.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,353.00000	2,347,000	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		3,350.00000	3,344,000	26.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	26.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,600.00000	8,606,000	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		1.00000	1,000	28.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,601.00000	6,607,000	28.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		7.00000	7,000	28.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,607.00000	4,613,000	28.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		39.00000	37,000	25.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,639.00000	2,643,000	25.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		202.00000	196,000	19.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		802.00000	802,000	19.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		589.00000	580,000	16.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		189.00000	186,000	16.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,419.00000	1,412,000	17.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		19.00000	18,000	17.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,403.00000	2,397,000	21.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		3.00000	3,000	21.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,400.00000	3,394,000	26.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	26.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,750.00000	8,756,000	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		1.00000	1,000	29.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,751.00000	6,757,000	29.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		6.00000	5,000	28.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,756.00000	4,761,000	28.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		35.00000	33,000	26.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,785.00000	2,789,000	26.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		174.00000	169,000	19.90	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		924.00000	925,000	19.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		500.00000	491,000	16.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		250.00000	247,000	16.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,275.00000	1,269,000	16.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		25.00000	25,000	16.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,253.00000	2,247,000	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		3,250.00000	3,245,000	26.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	1,000	26.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		192.00000	186,000	19.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		842.00000	842,000	19.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,050.00000	8,056,000	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		1.00000	1,000	27.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,051.00000	6,057,000	27.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		15.00000	13,000	29.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,065.00000	4,069,000	29.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		61.00000	58,000	24.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,111.00000	2,114,000	24.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		356.00000	347,000	17.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		406.00000	403,000	17.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		999.00000	991,000	15.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		49.00000	47,000	15.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,956.00000	1,950,000	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		2,951.00000	2,945,000	24.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		1.00000	1,000	24.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,950.00000	3,944,000	28.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	28.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,100.00000	8,106,000	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		1.00000	1,000	28.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,101.00000	6,107,000	28.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		14.00000	12,000	28.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,114.00000	4,118,000	28.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		58.00000	56,000	24.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,158.00000	2,162,000	24.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		337.00000	329,000	17.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		437.00000	435,000	17.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		957.00000	949,000	15.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		57.00000	55,000	15.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,906.00000	1,900,000	19.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		6.00000	6,000	19.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,901.00000	2,895,000	24.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		1.00000	1,000	24.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,900.00000	3,894,000	28.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	28.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,350.00000	8,356,000	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	28.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,351.00000	6,357,000	28.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		10.00000	9,000	28.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,360.00000	4,365,000	28.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		47.00000	45,000	25.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,397.00000	2,401,000	25.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		260.00000	253,000	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		610.00000	609,000	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		760.00000	751,000	16.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		110.00000	107,000	16.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,661.00000	1,655,000	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		11.00000	11,000	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,652.00000	2,646,000	23.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		2.00000	2,000	23.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,650.00000	3,644,000	27.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	27.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	30.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,550.00000	8,556,000	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		1.00000	1,000	28.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,551.00000	6,557,000	28.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		8.00000	7,000	28.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,558.00000	4,563,000	28.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		40.00000	38,000	25.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,590.00000	2,594,000	25.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		212.00000	206,000	19.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		762.00000	762,000	19.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		621.00000	612,000	16.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		171.00000	168,000	16.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,467.00000	1,460,000	17.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		17.00000	16,000	17.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,452.00000	2,446,000	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		3,450.00000	3,444,000	26.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	26.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,700.00000	8,706,000	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		1.00000	1,000	28.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,701.00000	6,707,000	28.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		6.00000	6,000	28.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,706.00000	4,712,000	28.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		36.00000	34,000	26.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,736.00000	2,740,000	26.06	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	13/09/2010	Foreign Exchange Future	8.35	Call		183.00000	177,000	19.72	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		883.00000	883,000	19.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		529.00000	520,000	16.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		229.00000	226,000	16.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,323.00000	1,316,000	17.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		23.00000	22,000	17.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,303.00000	2,297,000	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		3,300.00000	3,294,000	26.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	26.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		81.00000	78,000	23.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,731.00000	1,734,000	23.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		91.00000	87,000	22.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,591.00000	1,593,000	22.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		1,052.00000	1,052,000	20.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		152.00000	146,000	20.45	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,182.00000	1,183,000	20.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		132.00000	127,000	20.99	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		94.00000	91,000	22.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,544.00000	1,547,000	22.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		102.00000	98,000	22.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,452.00000	1,454,000	22.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		145.00000	140,000	20.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		1,095.00000	1,096,000	20.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.77180	7.77700		17.77	19,056,453.60	2,452	5,635.00

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	15.95	Call		1.00000	1,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,174.00000	8,179,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		14.00000	13,000	30.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,187.00000	6,191,000	30.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		40.00000	38,000	28.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,213.00000	4,216,000	28.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		109.00000	106,000	24.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,282.00000	2,284,000	24.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		419.00000	413,000	18.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		592.00000	591,000	18.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		958.00000	953,000	16.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		131.00000	131,000	16.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,845.00000	1,840,000	17.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		18.00000	18,000	17.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,831.00000	2,826,000	22.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		4.00000	4,000	22.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,828.00000	3,823,000	27.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	1,000	27.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		264.00000	260,000	20.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,037.00000	1,038,000	20.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,224.00000	8,229,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		14.00000	13,000	30.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,237.00000	6,241,000	30.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		39.00000	37,000	28.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,262.00000	4,265,000	28.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		106.00000	103,000	24.22	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,329.00000	2,331,000	24.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		922.00000	917,000	16.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		145.00000	145,000	16.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,797.00000	1,792,000	17.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		20.00000	20,000	17.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,781.00000	2,776,000	22.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		4.00000	4,000	22.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,778.00000	3,773,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	1,000	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,274.00000	8,279,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		13.00000	12,000	30.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,286.00000	6,290,000	30.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		38.00000	36,000	28.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,311.00000	4,314,000	28.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		103.00000	99,000	24.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,376.00000	2,377,000	24.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		387.00000	381,000	18.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		660.00000	659,000	18.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		887.00000	882,000	16.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		160.00000	160,000	16.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,749.00000	1,744,000	17.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		22.00000	22,000	17.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,731.00000	2,726,000	21.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		4.00000	4,000	21.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,728.00000	3,723,000	26.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	1,000	26.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,324.00000	8,329,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		12.00000	11,000	30.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,335.00000	6,339,000	30.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		37.00000	35,000	28.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,360.00000	4,363,000	28.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		100.00000	97,000	24.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,423.00000	2,425,000	24.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		372.00000	367,000	18.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		695.00000	695,000	18.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		852.00000	848,000	16.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		175.00000	176,000	16.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,702.00000	1,696,000	17.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		25.00000	24,000	17.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,682.00000	2,677,000	21.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		5.00000	5,000	21.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,678.00000	3,673,000	26.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	1,000	26.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		402.00000	397,000	18.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		625.00000	625,000	18.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	28.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,374.00000	8,379,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		12.00000	11,000	30.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,385.00000	6,389,000	30.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		36.00000	35,000	28.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,409.00000	4,413,000	28.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		97.00000	94,000	24.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,470.00000	2,472,000	24.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		357.00000	352,000	18.95	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		730.00000	730,000	18.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		819.00000	814,000	16.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		192.00000	192,000	16.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,654.00000	1,649,000	17.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		27.00000	27,000	17.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,632.00000	2,627,000	21.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		5.00000	5,000	21.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,628.00000	3,623,000	26.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	1,000	26.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,424.00000	8,429,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		11.00000	10,000	30.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,434.00000	6,438,000	30.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		35.00000	34,000	28.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,458.00000	4,462,000	28.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		94.00000	91,000	24.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,517.00000	2,519,000	24.68	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	8.20	Call		344.00000	339,000	19.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		767.00000	767,000	19.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		787.00000	782,000	16.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		210.00000	210,000	16.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,607.00000	1,602,000	17.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		30.00000	30,000	17.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,583.00000	2,577,000	21.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		6.00000	5,000	21.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,578.00000	3,573,000	26.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		1.00000	1,000	26.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,474.00000	8,479,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		10.00000	10,000	30.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,483.00000	6,488,000	30.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		35.00000	33,000	28.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,508.00000	4,511,000	28.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		92.00000	88,000	24.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,565.00000	2,566,000	24.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		331.00000	326,000	19.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		804.00000	804,000	19.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		755.00000	750,000	17.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		228.00000	228,000	17.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,560.00000	1,555,000	17.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		33.00000	33,000	17.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,533.00000	2,528,000	20.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		6.00000	6,000	20.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,528.00000	3,523,000	25.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		1.00000	1,000	25.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		1.00000	1,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,674.00000	8,679,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		8.00000	8,000	30.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,681.00000	6,686,000	30.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		31.00000	30,000	29.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,704.00000	4,708,000	29.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		82.00000	79,000	25.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,755.00000	2,757,000	25.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		284.00000	280,000	19.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		957.00000	958,000	19.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		639.00000	634,000	17.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		312.00000	312,000	17.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,376.00000	1,371,000	16.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		49.00000	49,000	16.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,335.00000	2,329,000	19.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		8.00000	7,000	19.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,329.00000	3,324,000	24.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		2.00000	2,000	24.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,624.00000	8,629,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		9.00000	8,000	30.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,632.00000	6,636,000	30.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		32.00000	30,000	29.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,655.00000	4,658,000	29.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		84.00000	81,000	25.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,707.00000	2,709,000	25.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		295.00000	290,000	19.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		918.00000	918,000	19.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		666.00000	661,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		289.00000	289,000	17.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,422.00000	1,417,000	16.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		45.00000	45,000	16.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,384.00000	2,379,000	20.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		7.00000	7,000	20.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,379.00000	3,374,000	25.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		2.00000	2,000	25.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		255.00000	250,000	20.27	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,078.00000	1,078,000	20.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		1.00000	1,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,724.00000	8,729,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		8.00000	7,000	29.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,731.00000	6,735,000	29.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		31.00000	29,000	29.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,754.00000	4,757,000	29.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		80.00000	77,000	25.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,803.00000	2,805,000	25.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		274.00000	269,000	19.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		997.00000	997,000	19.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		612.00000	607,000	17.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		335.00000	335,000	17.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,331.00000	1,326,000	16.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		54.00000	54,000	16.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,285.00000	2,280,000	19.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		8.00000	8,000	19.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,279.00000	3,274,000	24.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		2.00000	2,000	24.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		318.00000	313,000	19.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		841.00000	841,000	19.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,074.00000	8,079,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		16.00000	15,000	30.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,089.00000	6,093,000	30.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		42.00000	41,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,115.00000	4,119,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		116.00000	112,000	23.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,189.00000	2,190,000	23.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		453.00000	448,000	18.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		526.00000	526,000	18.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,033.00000	1,028,000	16.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		106.00000	106,000	16.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,941.00000	1,936,000	18.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		14.00000	14,000	18.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,930.00000	2,925,000	22.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		3.00000	3,000	22.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,928.00000	3,922,000	27.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	27.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,124.00000	8,129,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		15.00000	14,000	30.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,138.00000	6,142,000	30.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		41.00000	39,000	28.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,164.00000	4,167,000	28.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		113.00000	109,000	24.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,236.00000	2,237,000	24.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		436.00000	430,000	18.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		559.00000	558,000	18.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		995.00000	990,000	16.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		118.00000	118,000	16.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,893.00000	1,888,000	17.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		16.00000	16,000	17.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,881.00000	2,875,000	22.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		4.00000	3,000	22.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,878.00000	3,873,000	27.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	1,000	27.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,524.00000	8,529,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		10.00000	9,000	30.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,533.00000	6,537,000	30.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		34.00000	32,000	28.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,557.00000	4,560,000	28.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		89.00000	86,000	24.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,612.00000	2,614,000	24.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		725.00000	720,000	17.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		248.00000	248,000	17.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,514.00000	1,509,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		37.00000	37,000	17.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,483.00000	2,478,000	20.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		6.00000	6,000	20.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,478.00000	3,473,000	25.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		1.00000	1,000	25.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,574.00000	8,579,000	28.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		9.00000	9,000	30.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,582.00000	6,587,000	30.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		33.00000	31,000	29.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,606.00000	4,609,000	29.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		87.00000	84,000	25.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,660.00000	2,662,000	25.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		307.00000	302,000	19.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		880.00000	880,000	19.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		695.00000	690,000	17.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		268.00000	268,000	17.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,468.00000	1,463,000	17.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		41.00000	41,000	17.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,434.00000	2,429,000	20.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		7.00000	7,000	20.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,429.00000	3,423,000	25.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		2.00000	1,000	25.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		4.00000	4,000	29.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,277.00000	7,282,000	29.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		24.00000	22,000	30.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,297.00000	5,300,000	30.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		61.00000	58,000	26.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,334.00000	3,336,000	26.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		187.00000	183,000	21.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,460.00000	1,461,000	21.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,727.00000	4,722,000	28.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	28.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,504.00000	1,505,000	21.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		181.00000	177,000	21.74	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		142.00000	138,000	22.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,865.00000	1,866,000	22.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		170.00000	166,000	22.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,593.00000	1,594,000	22.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		138.00000	134,000	23.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,911.00000	1,912,000	23.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		472.00000	467,000	17.92	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	13/12/2010	Foreign Exchange Future	7.80	Put		495.00000	495,000	17.92	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.89970	7.90440		18.22	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		525.00000	521,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		621.00000	621,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		504.00000	499,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		650.00000	649,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		548.00000	543,000	18.00	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		594.00000	593,000	18.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future			11.14130	11.19760		14.68	22,115,480.50	1,985	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		10,802.00000	10,859,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		8,802.00000	8,859,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		6,802.00000	6,859,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		4,802.00000	4,859,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		2,802.00000	2,859,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,802.00000	1,859,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		802.00000	859,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		202.00000	141,000	14.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		4.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		1,198.00000	1,141,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		10,952.00000	11,009,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		8,952.00000	9,009,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		6,952.00000	7,009,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,952.00000	5,009,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,952.00000	3,009,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,952.00000	2,009,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		952.00000	1,009,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		77.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		29.00000	9,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,048.00000	991,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		10,902.00000	10,959,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		8,902.00000	8,959,000	14.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,902.00000	6,959,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,902.00000	4,959,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,902.00000	2,959,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,902.00000	1,959,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		902.00000	959,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		114.00000	41,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		16.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,098.00000	1,041,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,048.00000	1,991,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		10,302.00000	10,359,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,302.00000	8,359,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		10,152.00000	10,209,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,152.00000	8,209,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	14.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,152.00000	6,209,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,152.00000	4,209,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,152.00000	2,209,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,152.00000	1,209,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		10.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		162.00000	209,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		848.00000	791,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,848.00000	1,791,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		10,002.00000	10,059,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,002.00000	8,059,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,002.00000	6,059,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,002.00000	4,059,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,002.00000	2,059,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,002.00000	1,059,000	14.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		46.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		48.00000	59,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		998.00000	941,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,998.00000	1,941,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		10,052.00000	10,109,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,052.00000	8,109,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,052.00000	6,109,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,052.00000	4,109,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,052.00000	2,109,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,052.00000	1,109,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		28.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		80.00000	109,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		948.00000	891,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,948.00000	1,891,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	14.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		10,202.00000	10,259,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,202.00000	8,259,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,202.00000	6,259,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,202.00000	4,259,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,202.00000	2,259,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		1,202.00000	1,259,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		6.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		208.00000	259,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		798.00000	741,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,798.00000	1,741,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		10,452.00000	10,509,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,452.00000	8,509,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		10,602.00000	10,659,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		8,602.00000	8,659,000	14.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		10,852.00000	10,909,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,852.00000	8,909,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,852.00000	6,909,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,852.00000	4,909,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,852.00000	1,909,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		852.00000	909,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		156.00000	91,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		8.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,148.00000	1,091,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		10,752.00000	10,809,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		8,752.00000	8,809,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		10,702.00000	10,759,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		8,702.00000	8,759,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	14.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		10,652.00000	10,709,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		8,652.00000	8,709,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		10,552.00000	10,609,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		8,552.00000	8,609,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		10,402.00000	10,459,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,402.00000	8,459,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		10,352.00000	10,409,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,352.00000	8,409,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		10,252.00000	10,309,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,252.00000	8,309,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,252.00000	6,309,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,252.00000	4,309,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,252.00000	2,309,000	14.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		1,252.00000	1,309,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		3.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		255.00000	309,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		748.00000	691,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,748.00000	1,691,000	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	21.30	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		10,102.00000	10,159,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,102.00000	8,159,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,102.00000	6,159,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		5,102.00000	5,159,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,102.00000	4,159,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		3,102.00000	3,159,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,102.00000	2,159,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		1,102.00000	1,159,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		17.00000	0,000	14.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		119.00000	159,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		898.00000	841,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,898.00000	1,841,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,852.00000	2,909,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		6,702.00000	6,759,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		5,702.00000	5,759,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		4,702.00000	4,759,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		3,702.00000	3,759,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		2,702.00000	2,759,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		1,702.00000	1,759,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		702.00000	759,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		299.00000	241,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		1.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		1,298.00000	1,241,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		0.00000	0,000	14.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,452.00000	6,509,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		5,452.00000	5,509,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,452.00000	4,509,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		3,452.00000	3,509,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,452.00000	2,509,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		1,452.00000	1,509,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		452.00000	509,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		548.00000	491,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,548.00000	1,491,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		6,552.00000	6,609,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		5,552.00000	5,609,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		4,552.00000	4,609,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	14.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		3,552.00000	3,609,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		2,552.00000	2,609,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		1,552.00000	1,609,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		552.00000	609,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		448.00000	391,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1,448.00000	1,391,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,352.00000	6,409,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		5,352.00000	5,409,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,352.00000	4,409,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		3,352.00000	3,409,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,352.00000	2,409,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		1,352.00000	1,409,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		1.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		353.00000	409,000	14.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		648.00000	591,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,648.00000	1,591,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		6,652.00000	6,709,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		5,652.00000	5,709,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		4,652.00000	4,709,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		3,652.00000	3,709,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		2,652.00000	2,709,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		1,652.00000	1,709,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		652.00000	709,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		348.00000	291,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		1,348.00000	1,291,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		6,752.00000	6,809,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	14.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		5,752.00000	5,809,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		4,752.00000	4,809,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		3,752.00000	3,809,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		2,752.00000	2,809,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		1,752.00000	1,809,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		752.00000	809,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		250.00000	191,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		2.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		1,248.00000	1,191,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		6,602.00000	6,659,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		5,602.00000	5,659,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		4,602.00000	4,659,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		3,602.00000	3,659,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		2,602.00000	2,659,000	14.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		1,602.00000	1,659,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		602.00000	659,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		398.00000	341,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1,398.00000	1,341,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		6,502.00000	6,559,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		5,502.00000	5,559,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,502.00000	4,559,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		3,502.00000	3,559,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		2,502.00000	2,559,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		1,502.00000	1,559,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		502.00000	559,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		498.00000	441,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		1,498.00000	1,441,000	14.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,402.00000	6,459,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		5,402.00000	5,459,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,402.00000	4,459,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		3,402.00000	3,459,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,402.00000	2,459,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,402.00000	1,459,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		1.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		403.00000	459,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		598.00000	541,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,598.00000	1,541,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,302.00000	6,359,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		5,302.00000	5,359,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,302.00000	4,359,000	14.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,302.00000	3,359,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,302.00000	1,359,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		2.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		304.00000	359,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		698.00000	641,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,698.00000	1,641,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,302.00000	2,359,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		9,402.00000	9,459,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		7,402.00000	7,459,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,598.00000	2,541,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		9,302.00000	9,359,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		7,302.00000	7,359,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,698.00000	2,641,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	14.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		9,352.00000	9,409,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		7,352.00000	7,409,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,648.00000	2,591,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		9,602.00000	9,659,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		7,602.00000	7,659,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2,398.00000	2,341,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		9,702.00000	9,759,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		7,702.00000	7,759,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		2,298.00000	2,241,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		9,652.00000	9,709,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		7,652.00000	7,709,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		2,348.00000	2,291,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		9,752.00000	9,809,000	14.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		7,752.00000	7,809,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		2,248.00000	2,191,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		9,902.00000	9,959,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,902.00000	7,959,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		5,902.00000	5,959,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		3,902.00000	3,959,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2,098.00000	2,041,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		9,952.00000	10,009,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,952.00000	8,009,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,952.00000	6,009,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,952.00000	4,009,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		9,852.00000	9,909,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	14.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		7,852.00000	7,909,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		5,852.00000	5,909,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		3,852.00000	3,909,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,148.00000	2,091,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		9,152.00000	9,209,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		7,152.00000	7,209,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		5,152.00000	5,209,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,152.00000	3,209,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,848.00000	2,791,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		3,248.00000	3,191,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		2,198.00000	2,141,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		3,198.00000	3,141,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		3,348.00000	3,291,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	14.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,148.00000	3,091,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		9,452.00000	9,509,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		7,452.00000	7,509,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,548.00000	2,491,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,048.00000	2,991,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		9,002.00000	9,059,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		7,002.00000	7,059,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,002.00000	5,059,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,002.00000	3,059,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,998.00000	2,941,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		9,252.00000	9,309,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		7,252.00000	7,309,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	14.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		5,252.00000	5,309,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		3,252.00000	3,309,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,748.00000	2,691,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		9,502.00000	9,559,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		7,502.00000	7,559,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,498.00000	2,441,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		9,202.00000	9,259,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		7,202.00000	7,259,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		5,202.00000	5,259,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		3,202.00000	3,259,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,798.00000	2,741,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		9,552.00000	9,609,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		7,552.00000	7,609,000	14.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2,448.00000	2,391,000	14.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	14.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			11.31810	11.38030		14.75	22,636,200.00	2,000	32,852.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		10,670.00000	10,732,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		8,670.00000	8,732,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,970.00000	11,032,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,970.00000	9,032,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		10,470.00000	10,532,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,470.00000	8,532,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		1.00000	0,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,471.00000	6,532,000	28.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		2.00000	2,000	24.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,472.00000	4,534,000	24.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		10,320.00000	10,382,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,320.00000	8,382,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		1.00000	0,000	28.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,321.00000	6,382,000	28.60	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	15.70	Call		2.00000	2,000	24.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,322.00000	4,384,000	24.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		10,220.00000	10,282,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,220.00000	8,282,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		33.00000	28,000	22.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,253.00000	2,310,000	22.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		88.00000	79,000	19.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		1,308.00000	1,361,000	19.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		844.00000	790,000	14.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		64.00000	72,000	14.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,790.00000	1,727,000	17.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		10.00000	9,000	17.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		10,020.00000	10,082,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,020.00000	8,082,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		10,070.00000	10,132,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,070.00000	8,132,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		102.00000	92,000	18.94	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		1,172.00000	1,224,000	18.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		313.00000	285,000	15.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		383.00000	417,000	15.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		971.00000	915,000	13.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		41.00000	47,000	13.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,938.00000	1,875,000	17.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		8.00000	7,000	17.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		10,520.00000	10,582,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	29.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,520.00000	6,582,000	29.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		2.00000	2,000	24.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,522.00000	4,584,000	24.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		10,720.00000	10,782,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		8,720.00000	8,782,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	29.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		6,720.00000	6,782,000	29.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,870.00000	10,932,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,870.00000	8,932,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		126.00000	113,000	18.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		996.00000	1,045,000	18.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		405.00000	365,000	14.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		275.00000	297,000	14.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,157.00000	1,094,000	13.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		27.00000	26,000	13.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,920.00000	10,982,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,920.00000	8,982,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		379.00000	341,000	14.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		299.00000	323,000	14.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,110.00000	1,047,000	13.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		30.00000	29,000	13.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		10,820.00000	10,882,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		8,820.00000	8,882,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		15.00000	12,000	22.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,835.00000	2,894,000	22.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		51.00000	46,000	21.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,871.00000	1,928,000	21.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		132.00000	120,000	18.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		952.00000	1,002,000	18.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		432.00000	391,000	14.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		252.00000	273,000	14.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		1,205.00000	1,142,000	14.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		25.00000	24,000	14.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	32.05	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	14/06/2010	Foreign Exchange Future	22.15	Put		10,770.00000	10,832,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	29.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,770.00000	6,832,000	29.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		2.00000	1,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,772.00000	4,833,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		10,620.00000	10,682,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,620.00000	8,682,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		10,570.00000	10,632,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,570.00000	8,632,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	29.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,570.00000	6,632,000	29.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		2.00000	2,000	25.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,572.00000	4,634,000	25.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		10,420.00000	10,482,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,420.00000	8,482,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		1.00000	0,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,421.00000	6,482,000	28.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		2.00000	2,000	24.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,422.00000	4,484,000	24.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		207.00000	188,000	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		627.00000	670,000	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		689.00000	638,000	14.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		109.00000	120,000	14.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,593.00000	1,531,000	16.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		13.00000	13,000	16.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		10,370.00000	10,432,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,370.00000	8,432,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		10,270.00000	10,332,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		8,270.00000	8,332,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		31.00000	27,000	22.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		2,301.00000	2,359,000	22.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		247.00000	224,000	16.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		517.00000	556,000	16.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		804.00000	750,000	14.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		74.00000	82,000	14.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		10,170.00000	10,232,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,170.00000	8,232,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	29.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		6,670.00000	6,732,000	29.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		1.00000	1,000	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		5,671.00000	5,733,000	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		2.00000	1,000	25.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		4,672.00000	4,733,000	25.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		5.00000	4,000	23.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		3,675.00000	3,736,000	23.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		36.00000	30,000	22.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,206.00000	2,262,000	22.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		92.00000	83,000	19.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		1,262.00000	1,315,000	19.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		278.00000	253,000	15.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		448.00000	485,000	15.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		886.00000	831,000	13.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		56.00000	63,000	13.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,839.00000	1,777,000	17.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		9.00000	9,000	17.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		14.00000	12,000	22.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,884.00000	2,944,000	22.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	30.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		7,220.00000	7,282,000	30.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		1.00000	1,000	26.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		5,221.00000	5,283,000	26.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		2.00000	2,000	24.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,222.00000	4,284,000	24.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		148.00000	134,000	17.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		868.00000	916,000	17.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		489.00000	445,000	14.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		209.00000	227,000	14.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	30.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		7,120.00000	7,182,000	30.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		60.00000	55,000	20.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,680.00000	1,737,000	20.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		165.00000	149,000	17.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		785.00000	831,000	17.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		551.00000	505,000	14.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		171.00000	187,000	14.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,398.00000	1,335,000	15.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		18.00000	17,000	15.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	29.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		6,820.00000	6,882,000	29.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		1.00000	1,000	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		5,821.00000	5,883,000	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,821.00000	4,883,000	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		4.00000	3,000	23.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,824.00000	3,885,000	23.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		29.00000	25,000	22.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,349.00000	2,407,000	22.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		80.00000	72,000	19.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		1,400.00000	1,454,000	19.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		233.00000	211,000	16.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		553.00000	593,000	16.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		765.00000	712,000	14.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		85.00000	94,000	14.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,691.00000	1,629,000	16.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		11.00000	11,000	16.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		196.00000	177,000	16.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		666.00000	709,000	16.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		652.00000	603,000	14.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		122.00000	135,000	14.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,544.00000	1,482,000	15.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		14.00000	14,000	15.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		1.00000	0,000	28.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		6,271.00000	6,332,000	28.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		1.00000	1,000	26.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		5,271.00000	5,333,000	26.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		53.00000	48,000	21.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,823.00000	1,880,000	21.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		140.00000	126,000	17.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		910.00000	958,000	17.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,253.00000	1,190,000	14.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		23.00000	22,000	14.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	30.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		7,170.00000	7,232,000	30.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		1.00000	1,000	26.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		5,171.00000	5,233,000	26.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		2.00000	2,000	24.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,172.00000	4,234,000	24.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		18.00000	15,000	22.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		2,688.00000	2,747,000	22.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		58.00000	52,000	21.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,728.00000	1,784,000	21.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		156.00000	141,000	17.48	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		826.00000	873,000	17.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		519.00000	474,000	14.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		189.00000	206,000	14.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		1,350.00000	1,287,000	14.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		20.00000	19,000	14.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	30.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		7,070.00000	7,132,000	30.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		1.00000	1,000	28.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,071.00000	6,133,000	28.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		1.00000	1,000	26.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		5,071.00000	5,133,000	26.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		3.00000	2,000	24.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,073.00000	4,134,000	24.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		63.00000	57,000	20.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		1,633.00000	1,689,000	20.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		175.00000	158,000	17.12	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	11.95	Put		745.00000	790,000	17.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		583.00000	536,000	14.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		153.00000	168,000	14.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,447.00000	1,384,000	15.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		17.00000	16,000	15.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		66.00000	60,000	20.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		1,586.00000	1,642,000	20.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		185.00000	167,000	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		705.00000	749,000	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,496.00000	1,433,000	15.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		16.00000	15,000	15.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	29.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,870.00000	6,932,000	29.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		1.00000	1,000	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,871.00000	5,933,000	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	25.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,871.00000	4,933,000	25.62	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		3,873.00000	3,935,000	23.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		76.00000	69,000	20.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		1,446.00000	1,501,000	20.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		220.00000	199,000	16.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		590.00000	631,000	16.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		726.00000	674,000	14.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		96.00000	106,000	14.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,642.00000	1,580,000	16.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		12.00000	12,000	16.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		27.00000	23,000	22.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,397.00000	2,455,000	22.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	29.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,620.00000	6,682,000	29.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		1.00000	1,000	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		5,621.00000	5,683,000	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		2.00000	1,000	25.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,622.00000	4,683,000	25.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		5.00000	4,000	23.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		3,625.00000	3,686,000	23.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		41.00000	35,000	22.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,111.00000	2,167,000	22.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		1.00000	0,000	28.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,371.00000	6,432,000	28.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		1.00000	1,000	26.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		5,371.00000	5,433,000	26.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		2.00000	2,000	24.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,372.00000	4,434,000	24.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		7.00000	6,000	23.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		3,377.00000	3,438,000	23.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		49.00000	44,000	21.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,919.00000	1,976,000	21.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		1.00000	1,000	28.28	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	17.55	Put		6,171.00000	6,233,000	28.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		355.00000	321,000	14.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		325.00000	353,000	14.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,062.00000	1,002,000	13.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		32.00000	34,000	13.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,037.00000	1,974,000	18.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		7.00000	6,000	18.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		1.00000	1,000	27.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,021.00000	6,083,000	27.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	25.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		5,021.00000	5,083,000	25.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		11.00000	9,000	22.95	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		3,031.00000	3,091,000	22.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		332.00000	302,000	15.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		352.00000	384,000	15.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,015.00000	958,000	13.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		35.00000	40,000	13.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		1.00000	1,000	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		5,121.00000	5,183,000	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		3.00000	2,000	24.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,123.00000	4,184,000	24.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		10.00000	8,000	23.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		3,130.00000	3,190,000	23.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		38.00000	33,000	22.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,158.00000	2,215,000	22.20	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	14/06/2010	Foreign Exchange Future	12.50	Call		97.00000	87,000	19.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		1,217.00000	1,269,000	19.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		295.00000	268,000	15.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		415.00000	450,000	15.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		928.00000	872,000	13.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		48.00000	54,000	13.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,888.00000	1,826,000	17.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		8.00000	8,000	17.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,520.00000	8,582,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	30.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		7,020.00000	7,082,000	30.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		1.00000	1,000	26.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		5,521.00000	5,583,000	26.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		3.00000	2,000	23.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,023.00000	4,084,000	23.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		22.00000	19,000	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,542.00000	2,601,000	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		107.00000	97,000	18.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		1,127.00000	1,179,000	18.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		617.00000	569,000	14.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		137.00000	151,000	14.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,987.00000	1,925,000	18.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		7.00000	7,000	18.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,481.00000	3,418,000	23.78	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	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	0,000	23.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		19.00000	16,000	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,639.00000	2,698,000	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,770.00000	8,832,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	30.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		7,270.00000	7,332,000	30.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		1.00000	1,000	27.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		5,771.00000	5,833,000	27.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		2.00000	2,000	24.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		4,272.00000	4,334,000	24.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		16.00000	13,000	22.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,786.00000	2,845,000	22.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		83.00000	75,000	19.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		1,353.00000	1,407,000	19.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		459.00000	417,000	14.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		229.00000	249,000	14.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		1,741.00000	1,678,000	16.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		11.00000	10,000	16.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,231.00000	3,169,000	23.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	1,000	23.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		9,220.00000	9,282,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	31.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		7,720.00000	7,782,000	31.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		1.00000	1,000	28.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,221.00000	6,283,000	28.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		2.00000	1,000	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		4,722.00000	4,783,000	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		9.00000	7,000	23.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		3,229.00000	3,289,000	23.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		55.00000	50,000	21.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,775.00000	1,832,000	21.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		262.00000	238,000	15.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		482.00000	520,000	15.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		1,301.00000	1,238,000	14.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		21.00000	20,000	14.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,782.00000	2,720,000	21.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2.00000	2,000	21.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		0.00000	0,000	29.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,920.00000	6,982,000	29.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		1.00000	1,000	27.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,921.00000	5,983,000	27.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,921.00000	4,983,000	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		3.00000	3,000	23.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,923.00000	3,985,000	23.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		13.00000	11,000	22.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,933.00000	2,993,000	22.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		25.00000	22,000	22.45	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	13.80	Put		2,445.00000	2,504,000	22.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		47.00000	43,000	22.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,967.00000	2,025,000	22.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		72.00000	65,000	20.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		1,492.00000	1,547,000	20.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		119.00000	108,000	18.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		1,039.00000	1,090,000	18.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		17.00000	14,000	22.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		2,737.00000	2,796,000	22.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	30.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,970.00000	7,032,000	30.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		1.00000	1,000	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,971.00000	6,033,000	27.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,971.00000	5,033,000	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		3.00000	3,000	23.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,973.00000	4,035,000	23.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		24.00000	20,000	22.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,494.00000	2,552,000	22.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		45.00000	40,000	22.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,015.00000	2,072,000	22.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		69.00000	62,000	20.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		1,539.00000	1,594,000	20.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		113.00000	102,000	18.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		1,083.00000	1,134,000	18.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		21.00000	18,000	22.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,591.00000	2,650,000	22.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		1.00000	1,000	28.17	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,121.00000	6,183,000	28.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		43.00000	37,000	22.11	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,063.00000	2,119,000	22.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		12.00000	10,000	22.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,982.00000	3,042,000	22.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		9,420.00000	9,482,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	30.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		7,420.00000	7,482,000	30.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		1.00000	1,000	26.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		5,421.00000	5,483,000	26.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		6.00000	5,000	23.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		3,426.00000	3,487,000	23.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,583.00000	2,521,000	20.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		3.00000	3,000	20.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		9,320.00000	9,382,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	30.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		7,320.00000	7,382,000	30.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		1.00000	1,000	26.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		5,321.00000	5,383,000	26.53	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

Contract Details				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		3,327.00000	3,388,000	23.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,682.00000	2,620,000	21.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		2.00000	2,000	21.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		9,370.00000	9,432,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	30.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		7,370.00000	7,432,000	30.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,633.00000	2,570,000	20.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		3.00000	2,000	20.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		9,620.00000	9,682,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		0.00000	0,000	31.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		7,620.00000	7,682,000	31.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,384.00000	2,322,000	19.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		4.00000	4,000	19.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		9,720.00000	9,782,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		1.00000	1,000	27.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		5,721.00000	5,783,000	27.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		4.00000	4,000	23.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		3,724.00000	3,786,000	23.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		2,285.00000	2,222,000	19.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		5.00000	4,000	19.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		9,670.00000	9,732,000	32.05	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	14/06/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		7,670.00000	7,732,000	31.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		2,334.00000	2,272,000	19.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		4.00000	4,000	19.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		9,770.00000	9,832,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	31.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		7,770.00000	7,832,000	31.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		4.00000	3,000	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		3,774.00000	3,835,000	23.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,235.00000	2,173,000	19.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		5.00000	5,000	19.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,920.00000	9,982,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,920.00000	7,982,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,086.00000	2,024,000	18.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		6.00000	6,000	18.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,970.00000	10,032,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,970.00000	8,032,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,870.00000	9,932,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	31.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,870.00000	7,932,000	31.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,136.00000	2,073,000	18.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		6.00000	5,000	18.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		9,170.00000	9,232,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		9.00000	8,000	23.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		3,179.00000	3,240,000	23.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,832.00000	2,770,000	21.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		2.00000	2,000	21.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		2,185.00000	2,123,000	18.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		5.00000	5,000	18.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		3,181.00000	3,119,000	23.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		1.00000	1,000	23.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		3,331.00000	3,269,000	23.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		1.00000	1,000	23.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		3,131.00000	3,069,000	22.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		1.00000	1,000	22.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		9,470.00000	9,532,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		7,470.00000	7,532,000	31.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		1.00000	1,000	26.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		5,471.00000	5,533,000	26.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		6.00000	5,000	23.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		3,476.00000	3,537,000	23.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,533.00000	2,471,000	20.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		3.00000	3,000	20.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		9,270.00000	9,332,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		8.00000	7,000	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		3,278.00000	3,339,000	23.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		2,732.00000	2,670,000	21.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		2.00000	2,000	21.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,031.00000	2,969,000	22.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		1.00000	1,000	22.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		9,020.00000	9,082,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,982.00000	2,919,000	22.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		2.00000	1,000	22.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		9,520.00000	9,582,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	31.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		7,520.00000	7,582,000	31.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		6.00000	5,000	23.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		3,526.00000	3,587,000	23.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,483.00000	2,421,000	20.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		3.00000	3,000	20.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		10,120.00000	10,182,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	32.05	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	14/06/2010	Foreign Exchange Future	19.50	Put		8,120.00000	8,182,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		9,570.00000	9,632,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	31.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		7,570.00000	7,632,000	31.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		1.00000	1,000	27.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		5,571.00000	5,633,000	27.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		5.00000	4,000	23.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		3,575.00000	3,636,000	23.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,434.00000	2,371,000	20.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		4.00000	3,000	20.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		9,820.00000	9,882,000	32.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	31.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		7,820.00000	7,882,000	31.83	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.50650	11.56890		16.19	2,301,300.00	200	2,522.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		231.00000	212,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		1,392.00000	1,436,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		221.00000	201,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		1,432.00000	1,475,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		243.00000	222,000	19.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		1,354.00000	1,396,000	19.00	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future			0.08155	0.08140		21.23	111,235.56	1,364	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		154.00000	155,000	21.23	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		14.00000	0,000	21.23	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		0.00000	0,000	21.23	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		860.00000	845,000	21.23	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,140.00000	1,155,000	21.23	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		0.00000	0,000	21.23	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08290	0.08290		24.71	113,075.60	1,364	1,364.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		510.00000	505,000	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		220.00000	215,000	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		171.00000	165,000	25.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		881.00000	875,000	25.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,302.00000	1,304,000	20.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		12.00000	14,000	20.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			10.13770	10.16820		12.01	31,822,240.30	3,139	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		9,482.00000	9,512,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		7,482.00000	7,512,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		5,482.00000	5,512,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		3,482.00000	3,512,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		1,482.00000	1,512,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	12.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		482.00000	512,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		518.00000	488,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		1,518.00000	1,488,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		2,518.00000	2,488,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		9,732.00000	9,762,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		7,732.00000	7,762,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,832.00000	9,862,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		7,832.00000	7,862,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		9,582.00000	9,612,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		7,582.00000	7,612,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		2,432.00000	2,462,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		9,382.00000	9,412,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		7,382.00000	7,412,000	12.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		5,382.00000	5,412,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		3,382.00000	3,412,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		1,382.00000	1,412,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		382.00000	412,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		618.00000	588,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		1,618.00000	1,588,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		2,618.00000	2,588,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		9,232.00000	9,262,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		7,232.00000	7,262,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		5,232.00000	5,262,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		3,232.00000	3,262,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		1,232.00000	1,262,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1.00000	0,000	12.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		233.00000	262,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		768.00000	738,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		1,768.00000	1,738,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		2,768.00000	2,738,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		9,282.00000	9,312,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		7,282.00000	7,312,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		5,282.00000	5,312,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		3,282.00000	3,312,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		1,282.00000	1,312,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		283.00000	312,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		718.00000	688,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		1,718.00000	1,688,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		2,718.00000	2,688,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		0.00000	0,000	12.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		9,632.00000	9,662,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		7,632.00000	7,662,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,882.00000	9,912,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,882.00000	7,912,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,932.00000	9,962,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		7,932.00000	7,962,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,782.00000	9,812,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,782.00000	7,812,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		9,682.00000	9,712,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		7,682.00000	7,712,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		9,532.00000	9,562,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		7,532.00000	7,562,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	12.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		9,432.00000	9,462,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		7,432.00000	7,462,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		5,432.00000	5,462,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		3,432.00000	3,462,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		1,432.00000	1,462,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		432.00000	462,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		568.00000	538,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		1,568.00000	1,538,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		2,568.00000	2,538,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		9,332.00000	9,362,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		7,332.00000	7,362,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		9,182.00000	9,212,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		7,182.00000	7,212,000	12.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		5,182.00000	5,212,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		4,182.00000	4,212,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		3,182.00000	3,212,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		2,182.00000	2,212,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		1,182.00000	1,212,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		3.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		185.00000	212,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		818.00000	788,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		1,818.00000	1,788,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		2,818.00000	2,788,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		5,332.00000	5,362,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		4,332.00000	4,362,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		3,332.00000	3,362,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	12.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		2,332.00000	2,362,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		1,332.00000	1,362,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		332.00000	362,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		668.00000	638,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		1,668.00000	1,638,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		2,668.00000	2,638,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		5,532.00000	5,562,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		4,532.00000	4,562,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		3,532.00000	3,562,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		2,532.00000	2,562,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		1,532.00000	1,562,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		532.00000	562,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		468.00000	438,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		0.00000	0,000	12.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		1,468.00000	1,438,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		2,468.00000	2,438,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		5,582.00000	5,612,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		4,582.00000	4,612,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		3,582.00000	3,612,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		2,582.00000	2,612,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		1,582.00000	1,612,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		582.00000	612,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		418.00000	388,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		1,418.00000	1,388,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		2,418.00000	2,388,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		5,782.00000	5,812,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	12.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,782.00000	4,812,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,782.00000	3,812,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,782.00000	2,812,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,782.00000	1,812,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		782.00000	812,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		219.00000	188,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		1.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1,218.00000	1,188,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,218.00000	2,188,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		5,832.00000	5,862,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,832.00000	4,862,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,832.00000	3,862,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,832.00000	2,862,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,832.00000	1,862,000	12.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		832.00000	862,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		170.00000	138,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,168.00000	1,138,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,168.00000	2,138,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		5,682.00000	5,712,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		4,682.00000	4,712,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		3,682.00000	3,712,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		2,682.00000	2,712,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,682.00000	1,712,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		682.00000	712,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		318.00000	288,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		1,318.00000	1,288,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		2,318.00000	2,288,000	12.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		5,632.00000	5,662,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		4,632.00000	4,662,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		3,632.00000	3,662,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		2,632.00000	2,662,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		1,632.00000	1,662,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		632.00000	662,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		368.00000	338,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1,368.00000	1,338,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		2,368.00000	2,338,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		5,732.00000	5,762,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		4,732.00000	4,762,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,732.00000	3,762,000	12.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,732.00000	2,762,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,732.00000	1,762,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		732.00000	762,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		268.00000	238,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1,268.00000	1,238,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		2,268.00000	2,238,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,982.00000	6,012,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,982.00000	5,012,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,982.00000	4,012,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,982.00000	3,012,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,982.00000	2,012,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		982.00000	1,012,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		46.00000	0,000	12.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		28.00000	12,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,018.00000	988,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,018.00000	1,988,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,882.00000	5,912,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,882.00000	4,912,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,882.00000	3,912,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,882.00000	2,912,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,882.00000	1,912,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		882.00000	912,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		123.00000	88,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		5.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,118.00000	1,088,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,118.00000	2,088,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,932.00000	5,962,000	12.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,932.00000	4,962,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,932.00000	3,962,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,932.00000	2,962,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		932.00000	962,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		81.00000	38,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		13.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,068.00000	1,038,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,068.00000	2,038,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		6,032.00000	6,062,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		5,032.00000	5,062,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		4,032.00000	4,062,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		3,032.00000	3,062,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		2,032.00000	2,062,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	12.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		1,032.00000	1,062,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		25.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		57.00000	62,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		968.00000	938,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		1,968.00000	1,938,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		6,082.00000	6,112,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		5,082.00000	5,112,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		4,082.00000	4,112,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		3,082.00000	3,112,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		2,082.00000	2,112,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		1,082.00000	1,112,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		13.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		95.00000	112,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		918.00000	888,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		1,918.00000	1,888,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		0.00000	0,000	12.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,932.00000	1,962,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,982.00000	9,012,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,982.00000	7,012,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,018.00000	2,988,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		9,132.00000	9,162,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		7,132.00000	7,162,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		5,132.00000	5,162,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		3,132.00000	3,162,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		1,132.00000	1,162,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		6.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		138.00000	162,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		868.00000	838,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		1,868.00000	1,838,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		2,868.00000	2,838,000	12.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		9,082.00000	9,112,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		7,082.00000	7,112,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		2,918.00000	2,888,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,932.00000	8,962,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,932.00000	6,962,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		3,068.00000	3,038,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		9,032.00000	9,062,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		7,032.00000	7,062,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		2,968.00000	2,938,000	12.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	0,000	12.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.28630	10.33970		13.01	24,069,942.00	2,340	28,447.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		24.00000	20,000	19.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,784.00000	1,834,000	19.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		30.00000	25,000	18.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,590.00000	1,639,000	18.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		26.00000	22,000	18.89	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	12.00	Put		1,686.00000	1,736,000	18.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	33.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,960.00000	9,014,000	33.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	30.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,960.00000	7,014,000	30.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	24.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,960.00000	5,014,000	24.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		4.00000	3,000	21.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,964.00000	3,017,000	21.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		64.00000	56,000	16.47	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		1,024.00000	1,070,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		286.00000	260,000	13.01	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		246.00000	274,000	13.01	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,052.00000	999,000	12.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		12.00000	13,000	12.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,042.00000	1,988,000	17.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		2.00000	2,000	17.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,040.00000	2,986,000	21.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		0.00000	0,000	21.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	33.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		9,260.00000	9,314,000	33.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	31.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		7,260.00000	7,314,000	31.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	25.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		5,260.00000	5,314,000	25.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		2.00000	2,000	21.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		3,262.00000	3,316,000	21.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		43.00000	37,000	17.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,303.00000	1,351,000	17.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		180.00000	162,000	14.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		440.00000	476,000	14.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		779.00000	729,000	12.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		39.00000	43,000	12.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		1,743.00000	1,690,000	15.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		3.00000	4,000	15.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		2,740.00000	2,687,000	20.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		0.00000	1,000	20.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	33.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,360.00000	9,414,000	33.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	31.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		7,360.00000	7,414,000	31.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	25.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,360.00000	5,414,000	25.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		2.00000	2,000	21.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,362.00000	3,416,000	21.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		38.00000	32,000	17.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,398.00000	1,446,000	17.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		155.00000	138,000	14.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		515.00000	552,000	14.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		694.00000	646,000	12.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		54.00000	60,000	12.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,644.00000	1,590,000	15.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		4.00000	4,000	15.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,640.00000	2,587,000	19.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		0.00000	1,000	19.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	33.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		9,010.00000	9,064,000	33.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	30.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		7,010.00000	7,064,000	30.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	25.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		5,010.00000	5,064,000	25.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		3.00000	3,000	21.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		3,013.00000	3,067,000	21.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		60.00000	52,000	16.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		1,070.00000	1,116,000	16.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		265.00000	240,000	13.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		275.00000	304,000	13.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,005.00000	952,000	12.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		15.00000	16,000	12.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		1,992.00000	1,938,000	17.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		2.00000	2,000	17.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		2,990.00000	2,936,000	20.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		0.00000	0,000	20.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	33.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		9,060.00000	9,114,000	33.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	30.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		7,060.00000	7,114,000	30.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	25.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		5,060.00000	5,114,000	25.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		3.00000	3,000	21.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		3,063.00000	3,117,000	21.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		56.00000	48,000	16.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		1,116.00000	1,162,000	16.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		246.00000	222,000	13.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		306.00000	336,000	13.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		958.00000	906,000	12.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		18.00000	20,000	12.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		1,942.00000	1,889,000	17.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		2.00000	3,000	17.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		2,940.00000	2,886,000	20.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		0.00000	0,000	20.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	33.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		9,210.00000	9,264,000	33.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	30.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		7,210.00000	7,264,000	30.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	25.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		5,210.00000	5,264,000	25.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		2.00000	2,000	21.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		3,212.00000	3,266,000	21.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		46.00000	39,000	17.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		1,256.00000	1,303,000	17.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		195.00000	175,000	13.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		405.00000	439,000	13.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		822.00000	772,000	12.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		32.00000	36,000	12.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		1,793.00000	1,739,000	16.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		3.00000	3,000	16.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		2,790.00000	2,737,000	20.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		0.00000	1,000	20.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	33.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		9,110.00000	9,164,000	33.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	30.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		7,110.00000	7,164,000	30.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	25.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		5,110.00000	5,164,000	25.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		3.00000	2,000	21.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		3,113.00000	3,166,000	21.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		52.00000	45,000	16.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		1,162.00000	1,209,000	16.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		227.00000	205,000	13.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		337.00000	369,000	13.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		912.00000	861,000	12.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		22.00000	25,000	12.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		1,892.00000	1,839,000	16.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		2.00000	3,000	16.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		2,890.00000	2,837,000	20.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		0.00000	1,000	20.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	33.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		9,160.00000	9,214,000	33.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	30.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		7,160.00000	7,214,000	30.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	25.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		5,160.00000	5,214,000	25.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		3.00000	2,000	21.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		3,163.00000	3,216,000	21.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		49.00000	42,000	17.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		1,209.00000	1,256,000	17.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		210.00000	189,000	13.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		370.00000	403,000	13.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		867.00000	816,000	12.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		27.00000	30,000	12.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		1,842.00000	1,789,000	16.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		2.00000	3,000	16.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		2,840.00000	2,787,000	20.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		0.00000	1,000	20.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	33.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,510.00000	9,564,000	33.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	31.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,510.00000	7,564,000	31.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	26.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,510.00000	5,564,000	26.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		2.00000	1,000	21.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,512.00000	3,565,000	21.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		31.00000	27,000	18.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,541.00000	1,591,000	18.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		123.00000	109,000	14.91	0.00	0	29.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		633.00000	673,000	14.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		574.00000	530,000	12.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		84.00000	94,000	12.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,495.00000	1,441,000	14.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		5.00000	5,000	14.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,490.00000	2,437,000	19.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		0.00000	1,000	19.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	33.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,460.00000	9,514,000	33.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	31.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,460.00000	7,514,000	31.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	26.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,460.00000	5,514,000	26.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		2.00000	1,000	21.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,462.00000	3,515,000	21.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		33.00000	29,000	18.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,493.00000	1,543,000	18.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		133.00000	118,000	14.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		593.00000	632,000	14.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		613.00000	568,000	12.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		73.00000	82,000	12.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,544.00000	1,491,000	14.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		4.00000	5,000	14.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,540.00000	2,487,000	19.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		0.00000	1,000	19.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	33.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,560.00000	9,614,000	33.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	31.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,560.00000	7,614,000	31.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	26.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,560.00000	5,614,000	26.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	21.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,561.00000	3,615,000	21.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		114.00000	101,000	15.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		674.00000	715,000	15.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		536.00000	494,000	12.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		96.00000	108,000	12.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,445.00000	1,392,000	14.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		5.00000	6,000	14.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,440.00000	2,387,000	18.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		0.00000	1,000	18.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	33.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,610.00000	9,664,000	33.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	32.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,610.00000	7,664,000	32.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	26.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,610.00000	5,664,000	26.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	22.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,611.00000	3,665,000	22.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		28.00000	24,000	18.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,638.00000	1,688,000	18.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		106.00000	94,000	15.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		716.00000	758,000	15.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		500.00000	460,000	12.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		110.00000	124,000	12.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,396.00000	1,343,000	14.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		6.00000	7,000	14.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,390.00000	2,337,000	18.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		0.00000	1,000	18.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	33.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,410.00000	9,464,000	33.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	31.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,410.00000	7,464,000	31.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	25.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,410.00000	5,464,000	25.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		2.00000	2,000	21.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,412.00000	3,466,000	21.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		35.00000	30,000	18.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,445.00000	1,494,000	18.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		143.00000	128,000	14.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		553.00000	592,000	14.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		653.00000	606,000	12.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		63.00000	70,000	12.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1,594.00000	1,541,000	15.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		4.00000	5,000	15.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,590.00000	2,537,000	19.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		0.00000	1,000	19.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	33.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,660.00000	9,714,000	33.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	32.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,660.00000	7,714,000	32.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	26.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,660.00000	5,714,000	26.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	22.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,661.00000	3,715,000	22.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		98.00000	87,000	15.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		758.00000	801,000	15.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		465.00000	427,000	12.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		125.00000	141,000	12.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,346.00000	1,293,000	13.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		6.00000	7,000	13.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,341.00000	2,287,000	18.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		1.00000	1,000	18.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	33.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,810.00000	9,864,000	33.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	32.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,810.00000	7,864,000	32.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	26.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,810.00000	5,864,000	26.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		1.00000	1,000	22.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,811.00000	3,865,000	22.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		22.00000	19,000	19.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,832.00000	1,883,000	19.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		79.00000	69,000	15.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		889.00000	933,000	15.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		369.00000	337,000	12.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		179.00000	201,000	12.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,199.00000	1,146,000	13.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		9.00000	10,000	13.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,191.00000	2,138,000	18.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	2,000	18.05	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.46000	10.51370		14.39	4,707,000.00	450	2,058.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		163.00000	153,000	18.06	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,314.00000	1,358,000	18.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			10.63180	10.68480		15.29	3,285,226.20	309	1,959.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		1.00000	1,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,516.00000	9,569,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		6.00000	6,000	24.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,521.00000	7,574,000	24.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		38.00000	36,000	26.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,553.00000	5,604,000	26.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		87.00000	84,000	23.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,602.00000	3,652,000	23.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		223.00000	215,000	19.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,738.00000	1,783,000	19.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		399.00000	384,000	16.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		914.00000	952,000	16.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		799.00000	767,000	14.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		314.00000	335,000	14.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,548.00000	1,499,000	13.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		63.00000	67,000	13.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,501.00000	2,448,000	16.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		16.00000	16,000	16.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		241.00000	233,000	18.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,606.00000	1,651,000	18.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		1.00000	1,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,566.00000	9,619,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		6.00000	6,000	24.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,571.00000	7,624,000	24.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		37.00000	35,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,602.00000	5,653,000	26.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		85.00000	82,000	23.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,650.00000	3,700,000	23.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		217.00000	210,000	19.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,782.00000	1,828,000	19.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		386.00000	372,000	16.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		951.00000	990,000	16.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		770.00000	740,000	14.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		335.00000	358,000	14.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,504.00000	1,455,000	13.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		69.00000	73,000	13.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,451.00000	2,398,000	15.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		16.00000	16,000	15.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		1.00000	1,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		10,266.00000	10,319,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		3.00000	3,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		8,268.00000	8,321,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		24.00000	23,000	26.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		6,289.00000	6,341,000	26.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		64.00000	61,000	24.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,329.00000	4,379,000	24.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		153.00000	148,000	20.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,418.00000	2,466,000	20.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		255.00000	246,000	18.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,520.00000	1,564,000	18.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		469.00000	451,000	16.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		734.00000	769,000	16.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		952.00000	915,000	14.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		217.00000	233,000	14.16	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	8.95	Call		1,776.00000	1,725,000	14.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		41.00000	43,000	14.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		1.00000	1,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		10,166.00000	10,219,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		3.00000	3,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		8,168.00000	8,221,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		26.00000	25,000	26.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		6,191.00000	6,243,000	26.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		67.00000	64,000	24.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		4,232.00000	4,282,000	24.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		161.00000	155,000	20.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,326.00000	2,373,000	20.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		270.00000	260,000	18.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,435.00000	1,478,000	18.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		501.00000	482,000	15.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		666.00000	700,000	15.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,019.00000	980,000	14.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		184.00000	198,000	14.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,869.00000	1,817,000	14.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		34.00000	35,000	14.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		1.00000	1,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		9,316.00000	9,369,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		8.00000	8,000	25.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,323.00000	7,376,000	25.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		41.00000	39,000	25.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,356.00000	5,407,000	25.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		94.00000	91,000	22.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,409.00000	3,459,000	22.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		248.00000	239,000	18.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,563.00000	1,607,000	18.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		454.00000	436,000	16.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		769.00000	804,000	16.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		920.00000	884,000	14.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		235.00000	252,000	14.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		1,730.00000	1,679,000	14.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		45.00000	47,000	14.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		2,698.00000	2,645,000	16.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		13.00000	13,000	16.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		1.00000	1,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,416.00000	9,469,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		7.00000	7,000	25.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		7,422.00000	7,475,000	25.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		39.00000	37,000	26.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,454.00000	5,505,000	26.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		90.00000	87,000	23.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,505.00000	3,555,000	23.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		235.00000	227,000	18.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,650.00000	1,695,000	18.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		425.00000	409,000	16.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		840.00000	877,000	16.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		857.00000	824,000	14.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		272.00000	292,000	14.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,638.00000	1,588,000	14.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		53.00000	56,000	14.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2,599.00000	2,546,000	16.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		14.00000	14,000	16.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		1.00000	1,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,716.00000	9,769,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		5.00000	5,000	24.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,720.00000	7,773,000	24.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		35.00000	33,000	26.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,750.00000	5,801,000	26.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		81.00000	78,000	23.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,796.00000	3,846,000	23.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		202.00000	194,000	19.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,917.00000	1,962,000	19.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		352.00000	338,000	17.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,067.00000	1,106,000	17.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		691.00000	664,000	14.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		406.00000	432,000	14.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,373.00000	1,326,000	13.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		88.00000	94,000	13.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,303.00000	2,251,000	15.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		18.00000	19,000	15.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		1.00000	1,000	24.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,866.00000	9,919,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		4.00000	4,000	24.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,869.00000	7,922,000	24.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		33.00000	31,000	26.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,898.00000	5,949,000	26.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		76.00000	73,000	24.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,941.00000	3,991,000	24.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		187.00000	181,000	20.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,052.00000	2,099,000	20.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		321.00000	309,000	17.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,186.00000	1,227,000	17.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		618.00000	594,000	15.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		483.00000	512,000	15.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,246.00000	1,201,000	13.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		111.00000	119,000	13.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,156.00000	2,103,000	14.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		21.00000	21,000	14.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		1.00000	1,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		9,166.00000	9,219,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		9.00000	9,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		7,174.00000	7,227,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		43.00000	41,000	25.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		5,208.00000	5,259,000	25.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		100.00000	97,000	22.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		3,265.00000	3,315,000	22.64	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	13/12/2010	Foreign Exchange Future	7.85	Call		2,846.00000	2,794,000	17.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		11.00000	12,000	17.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		1.00000	1,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		9,216.00000	9,269,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		9.00000	9,000	25.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		7,224.00000	7,277,000	25.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		42.00000	40,000	25.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		5,257.00000	5,308,000	25.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		98.00000	95,000	22.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,313.00000	3,363,000	22.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		262.00000	253,000	18.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,477.00000	1,521,000	18.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		485.00000	466,000	15.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		700.00000	734,000	15.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		985.00000	947,000	14.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		200.00000	215,000	14.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,822.00000	1,771,000	14.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		37.00000	39,000	14.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		2,797.00000	2,744,000	17.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		12.00000	12,000	17.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		1.00000	1,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		9,266.00000	9,319,000	24.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		8.00000	8,000	25.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		7,273.00000	7,326,000	25.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		41.00000	40,000	25.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		5,306.00000	5,358,000	25.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		96.00000	93,000	22.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,361.00000	3,411,000	22.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		2,747.00000	2,695,000	17.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		12.00000	13,000	17.14	0.00	0	0.00
AL7T	On	06/05/2010	Index Future			336.46600	336.70600			0.00	0	58.00
ALBI	On	06/05/2010	Index Future			310.02600	310.01500			0.00	0	1,315.00
ALBI	On	05/08/2010	Index Future			310.13900	310.13000			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.75330	6.77670		11.63	27,519,697.50	4,075	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		8,023.00000	8,047,000	11.63	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		6,023.00000	6,047,000	11.63	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		4,023.00000	4,047,000	11.63	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		2,023.00000	2,047,000	11.63	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		977.00000	953,000	11.63	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		1,977.00000	1,953,000	11.63	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		2,977.00000	2,953,000	11.63	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	11.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		3,977.00000	3,953,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		8,123.00000	8,147,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,123.00000	6,147,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,123.00000	4,147,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,123.00000	2,147,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		877.00000	853,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,877.00000	1,853,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,877.00000	2,853,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,877.00000	3,853,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,173.00000	8,197,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,173.00000	6,197,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,173.00000	4,197,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	11.63	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.95	Put		2,173.00000	2,197,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.95	Call		827.00000	803,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.95	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.95	Call		1,827.00000	1,803,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.95	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.95	Call		2,827.00000	2,803,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.95	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.95	Call		3,827.00000	3,803,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.85	Put		8,073.00000	8,097,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.85	Put		6,073.00000	6,097,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.85	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.85	Put		4,073.00000	4,097,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.85	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.85	Put		2,073.00000	2,097,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.85	Call		927.00000	903,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.85	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.85	Call		1,927.00000	1,903,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.85	Call		2,927.00000	2,903,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.85	Call		3,927.00000	3,903,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	11.63	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.75	Put		7,973.00000	7,997,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.75	Put		5,973.00000	5,997,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.75	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.75	Put		3,973.00000	3,997,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.75	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.75	Put		1,973.00000	1,997,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.75	Call		1,027.00000	1,003,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.75	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.75	Call		2,027.00000	2,003,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.75	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.75	Call		3,027.00000	3,003,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.75	Call		4,027.00000	4,003,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.45	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.45	Put		7,673.00000	7,697,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.45	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.45	Put		5,673.00000	5,697,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.45	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.45	Put		3,673.00000	3,697,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.45	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.45	Put		1,673.00000	1,697,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.45	Call		1,327.00000	1,303,000	11.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,327.00000	2,303,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,327.00000	3,303,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,327.00000	4,303,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,873.00000	7,897,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,873.00000	5,897,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,873.00000	3,897,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,873.00000	1,897,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,127.00000	1,103,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,127.00000	2,103,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,127.00000	3,103,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,127.00000	4,103,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,923.00000	7,947,000	11.63	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.70	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.70	Put		5,923.00000	5,947,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.70	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.70	Put		3,923.00000	3,947,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.70	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.70	Put		1,923.00000	1,947,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.70	Call		1,077.00000	1,053,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.70	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.70	Call		2,077.00000	2,053,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.70	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.70	Call		3,077.00000	3,053,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.70	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.70	Call		4,077.00000	4,053,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.70	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.60	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.60	Put		7,823.00000	7,847,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.60	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.60	Put		5,823.00000	5,847,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.60	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.60	Put		3,823.00000	3,847,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.60	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.60	Put		1,823.00000	1,847,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.60	Call		1,177.00000	1,153,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.60	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.60	Call		2,177.00000	2,153,000	11.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,177.00000	3,153,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,177.00000	4,153,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,773.00000	7,797,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,773.00000	5,797,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,773.00000	3,797,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,773.00000	1,797,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,227.00000	1,203,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,227.00000	2,203,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,227.00000	3,203,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,227.00000	4,203,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,723.00000	7,747,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,723.00000	5,747,000	11.63	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.50	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.50	Put		3,723.00000	3,747,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.50	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.50	Put		1,723.00000	1,747,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.50	Call		1,277.00000	1,253,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.50	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.50	Call		2,277.00000	2,253,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.50	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.50	Call		3,277.00000	3,253,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.50	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.50	Call		4,277.00000	4,253,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.50	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.40	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.40	Put		7,623.00000	7,647,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.40	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.40	Put		5,623.00000	5,647,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.40	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.40	Put		3,623.00000	3,647,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.40	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.40	Put		1,623.00000	1,647,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.40	Call		1,377.00000	1,353,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.40	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.40	Call		2,377.00000	2,353,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.40	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.40	Call		3,377.00000	3,353,000	11.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,377.00000	4,353,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		677.00000	653,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		777.00000	753,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		727.00000	703,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		173.00000	197,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		5.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		78.00000	97,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		39.00000	3,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		12.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		227.00000	203,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		327.00000	303,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		427.00000	403,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		527.00000	503,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		627.00000	603,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		0.00000	0,000	11.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		577.00000	553,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		323.00000	347,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		223.00000	247,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		2.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		125.00000	147,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		15.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		38.00000	47,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		80.00000	53,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		3.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		177.00000	153,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		277.00000	253,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		377.00000	353,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		477.00000	453,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		127.00000	103,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,323.00000	8,347,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	11.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,323.00000	6,347,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,323.00000	4,347,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,323.00000	2,347,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,677.00000	1,653,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,677.00000	2,653,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,677.00000	3,653,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,273.00000	8,297,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,273.00000	6,297,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,273.00000	4,297,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,273.00000	2,297,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		273.00000	297,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,727.00000	1,703,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,727.00000	2,703,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	11.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,727.00000	3,703,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,223.00000	8,247,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,223.00000	6,247,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,223.00000	4,247,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,223.00000	2,247,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,777.00000	1,753,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,777.00000	2,753,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,777.00000	3,753,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,373.00000	8,397,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,373.00000	6,397,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,373.00000	4,397,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,373.00000	2,397,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		0.00000	0,000	11.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		373.00000	397,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,627.00000	1,603,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,627.00000	2,603,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,627.00000	3,603,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,473.00000	8,497,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,473.00000	6,497,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,473.00000	4,497,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,473.00000	2,497,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		473.00000	497,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,527.00000	1,503,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,527.00000	2,503,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,527.00000	3,503,000	11.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	11.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.79250	6.82390		12.20	27,679,437.50	4,075	9,588.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	45.05	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.60	Put		7,776.00000	7,808,000	45.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.60	Call		1.00000	1,000	40.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.60	Put		5,777.00000	5,809,000	40.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.60	Call		1.00000	1,000	32.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.60	Put		3,777.00000	3,809,000	32.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.60	Call		9.00000	8,000	23.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.60	Put		1,785.00000	1,816,000	23.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.60	Call		314.00000	292,000	13.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.60	Put		90.00000	100,000	13.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.60	Call		1,230.00000	1,198,000	19.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.60	Put		6.00000	6,000	19.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Call		2,224.00000	2,193,000	23.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Put		0.00000	1,000	23.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Call		3,224.00000	3,193,000	18.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Put		0.00000	1,000	18.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Call		4,224.00000	4,193,000	17.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Put		0.00000	1,000	17.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	44.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		7,726.00000	7,758,000	44.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		1.00000	1,000	40.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,727.00000	5,759,000	40.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		1.00000	1,000	32.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,727.00000	3,759,000	32.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		9.00000	8,000	23.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,735.00000	1,766,000	23.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		352.00000	329,000	13.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		78.00000	87,000	13.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,279.00000	1,247,000	20.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		5.00000	5,000	20.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,274.00000	2,243,000	23.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	1,000	23.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,274.00000	3,243,000	18.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	1,000	18.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,274.00000	4,243,000	17.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	1,000	17.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	44.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,676.00000	7,708,000	44.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		1.00000	1,000	40.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,677.00000	5,709,000	40.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		1.00000	1,000	31.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,677.00000	3,709,000	31.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		9.00000	8,000	23.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,685.00000	1,716,000	23.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		392.00000	368,000	14.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		68.00000	76,000	14.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,328.00000	1,297,000	20.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		4.00000	5,000	20.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,324.00000	2,293,000	23.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	1,000	23.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,324.00000	3,293,000	18.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	1,000	18.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,324.00000	4,293,000	17.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	1,000	17.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		241.00000	222,000	12.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		117.00000	130,000	12.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	45.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		8,026.00000	8,058,000	45.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		1.00000	1,000	41.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		6,027.00000	6,059,000	41.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		1.00000	1,000	33.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		4,027.00000	4,059,000	33.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		7.00000	6,000	25.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		2,033.00000	2,064,000	25.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		157.00000	143,000	12.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		183.00000	201,000	12.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		985.00000	954,000	18.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		11.00000	12,000	18.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		1,975.00000	1,943,000	24.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		1.00000	1,000	24.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		2,974.00000	2,943,000	18.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	1,000	18.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Call		3,974.00000	3,943,000	17.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Put		0.00000	1,000	17.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	45.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Put		7,926.00000	7,958,000	45.34	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	12.75	Call		1.00000	1,000	41.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Put		5,927.00000	5,959,000	41.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Call		1.00000	1,000	32.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Put		3,927.00000	3,959,000	32.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Call		8.00000	7,000	24.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Put		1,934.00000	1,965,000	24.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Call		208.00000	191,000	12.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Put		134.00000	149,000	12.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Call		1,082.00000	1,051,000	18.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Put		8.00000	9,000	18.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Call		2,074.00000	2,043,000	24.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Put		0.00000	1,000	24.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Call		3,074.00000	3,043,000	18.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	1,000	18.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Call		4,074.00000	4,043,000	17.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Put		0.00000	1,000	17.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	45.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Put		8,076.00000	8,108,000	45.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Call		0.00000	1,000	41.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Put		6,076.00000	6,109,000	41.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Call		1.00000	1,000	33.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Put		4,077.00000	4,109,000	33.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		6.00000	6,000	25.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		2,082.00000	2,114,000	25.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		139.00000	126,000	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
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		215.00000	234,000	12.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		937.00000	906,000	17.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		13.00000	14,000	17.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		1,925.00000	1,893,000	24.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		1.00000	1,000	24.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		2,924.00000	2,893,000	19.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		0.00000	1,000	19.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		3,924.00000	3,893,000	17.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	1,000	17.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	45.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		7,976.00000	8,008,000	45.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		1.00000	1,000	41.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		5,977.00000	6,009,000	41.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		1.00000	1,000	33.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		3,977.00000	4,009,000	33.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		7.00000	7,000	24.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		1,983.00000	2,015,000	24.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		177.00000	161,000	12.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		153.00000	169,000	12.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		1,034.00000	1,002,000	18.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		10.00000	10,000	18.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		2,025.00000	1,993,000	24.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		1.00000	1,000	24.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		3,024.00000	2,993,000	18.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	1,000	18.60	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		4,024.00000	3,993,000	17.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	1,000	17.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	45.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,826.00000	7,858,000	45.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		1.00000	1,000	40.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,827.00000	5,859,000	40.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		1.00000	1,000	32.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,827.00000	3,859,000	32.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		8.00000	7,000	23.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,834.00000	1,865,000	23.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		277.00000	256,000	13.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		103.00000	114,000	13.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,180.00000	1,149,000	19.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		6.00000	7,000	19.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		2,174.00000	2,143,000	24.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		0.00000	1,000	24.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		3,174.00000	3,143,000	18.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	1,000	18.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		4,174.00000	4,143,000	17.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	1,000	17.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	45.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Put		8,326.00000	8,358,000	45.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	42.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Put		6,326.00000	6,358,000	42.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Call		1.00000	1,000	34.63	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,327.00000	4,359,000	34.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		5.00000	4,000	26.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,331.00000	2,362,000	26.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		78.00000	70,000	14.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		404.00000	428,000	14.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		700.00000	670,000	16.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		26.00000	28,000	16.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,676.00000	1,644,000	22.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		2.00000	2,000	22.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,674.00000	2,643,000	20.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		0.00000	1,000	20.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,674.00000	3,643,000	17.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	1,000	17.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	45.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,276.00000	8,308,000	45.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	42.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,276.00000	6,308,000	42.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		1.00000	1,000	34.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,277.00000	4,309,000	34.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		5.00000	4,000	26.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,281.00000	2,312,000	26.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		87.00000	79,000	14.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		363.00000	387,000	14.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		746.00000	716,000	16.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		22.00000	24,000	16.50	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	5.10	Call		1,725.00000	1,694,000	22.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		1.00000	2,000	22.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,724.00000	2,693,000	20.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	1,000	20.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,724.00000	3,693,000	17.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	1,000	17.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	45.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,176.00000	8,208,000	45.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	1,000	42.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,176.00000	6,209,000	42.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		1.00000	1,000	33.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,177.00000	4,209,000	33.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		6.00000	5,000	25.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,182.00000	2,213,000	25.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		110.00000	99,000	13.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		286.00000	307,000	13.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		841.00000	810,000	17.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		17.00000	18,000	17.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,825.00000	1,794,000	23.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		1.00000	2,000	23.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,824.00000	2,793,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	1,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,824.00000	3,793,000	17.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	1,000	17.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	45.43	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,126.00000	8,158,000	45.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	1,000	41.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,126.00000	6,159,000	41.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		1.00000	1,000	33.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,127.00000	4,159,000	33.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		6.00000	5,000	25.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,132.00000	2,163,000	25.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		124.00000	112,000	13.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		250.00000	270,000	13.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		889.00000	858,000	17.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		15.00000	16,000	17.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,875.00000	1,843,000	23.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		1.00000	1,000	23.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,874.00000	2,843,000	19.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	1,000	19.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,874.00000	3,843,000	17.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	1,000	17.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	45.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,376.00000	8,408,000	45.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	42.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,376.00000	6,408,000	42.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		1.00000	1,000	34.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,377.00000	4,409,000	34.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		4.00000	4,000	26.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,380.00000	2,412,000	26.56	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		70.00000	63,000	14.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		446.00000	471,000	14.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		654.00000	624,000	15.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		30.00000	32,000	15.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,626.00000	1,594,000	22.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		2.00000	2,000	22.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,624.00000	2,593,000	21.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	1,000	21.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,624.00000	3,593,000	17.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	1,000	17.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	45.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,226.00000	8,258,000	45.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	1,000	42.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,226.00000	6,259,000	42.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		1.00000	1,000	34.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,227.00000	4,259,000	34.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		5.00000	5,000	25.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,231.00000	2,263,000	25.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		98.00000	88,000	13.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		324.00000	346,000	13.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		794.00000	763,000	16.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		20.00000	21,000	16.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,775.00000	1,744,000	23.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		1.00000	2,000	23.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,774.00000	2,743,000	20.19	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 14/06/2010 Foreign Exchange Future	4.05	Put		0.00000	1,000	20.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,774.00000	3,743,000	17.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	1,000	17.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		0.00000	0,000	45.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,426.00000	8,458,000	45.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		0.00000	0,000	42.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,426.00000	6,458,000	42.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		1.00000	1,000	35.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,427.00000	4,459,000	35.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		4.00000	4,000	26.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,430.00000	2,462,000	26.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		63.00000	56,000	15.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		489.00000	514,000	15.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Call		608.00000	579,000	15.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Put		34.00000	37,000	15.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Call		1,576.00000	1,545,000	21.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Put		2.00000	3,000	21.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Call		2,574.00000	2,543,000	21.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Put		0.00000	1,000	21.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.25	Call		3,574.00000	3,543,000	17.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.25	Put		0.00000	1,000	17.82	0.00	0	0.00
AU\$ / ROn 13/09/2010 Foreign Exchange Future			6.83450	6.86590		13.41	0.00	0	4,490.00
AU\$ / ROn 13/09/2010 Foreign Exchange Future	6.91	Call		244.00000	230,000	13.66	0.00	0	0.00
AU\$ / ROn 13/09/2010 Foreign Exchange Future	6.91	Put		285.00000	302,000	13.66	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	14/06/2010	Foreign Exchange Future			7.33120	7.33410		12.94	0.00	0	1,370.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Call		214.00000	206,000	13.06	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.30	Put		180.00000	175,000	13.06	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Call		192.00000	180,000	12.94	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.35	Put		208.00000	199,000	12.94	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Call		243.00000	235,000	13.19	0.00	0	0.00
CAD/ ROn	14/06/2010	Foreign Exchange Future	7.25	Put		159.00000	154,000	13.19	0.00	0	0.00
CRD1 On	06/05/2010	Index Future			135.66300	135.62300			0.00	0	2.00
GOVI On	06/05/2010	GOVI			311.46900	311.47300		6.80	6,229,380.00	2	322.00
GOVI On	06/05/2010	GOVI	309.80	Call		41,769.00000	40,859,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		25,039.00000	24,169,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			317.15600	317.16100		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		60,585.00000	60,020,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		44,975.00000	44,460,000	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			362.95000	363.10400			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.90500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.88300		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.91100		15.00	0.00	0	0.00
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.10400		0.33	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.63400		0.38	0.00	0	0.00
JIBAR F	On	17/03/2010	Jibar Tradeable Future			7.11000	7.06000			0.00	0	7,500.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			7.00300	6.98500			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			6.97100	6.97000			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.98100	6.96000			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.99500	6.96000			0.00	0	0.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			7.01200	6.96000			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			7.01300	6.97000			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.12600	7.10000			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.28300	7.28000			0.00	0	5,000.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			7.53600	7.53000			0.00	0	5,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			7.89300	7.86000			0.00	0	2,500.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			8.18300	8.16000			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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	06/05/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	06/05/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JROD	On	31/03/2010	Rodi			7.18400	7.20000			0.00	0	0.00
OTH1	On	06/05/2010	Index Future			301.70800	301.71400			0.00	0	3.00
R155	On	06/05/2010	Bond Future			7.40100	7.38100		4.50	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Call		257.00000	236,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.50	Put		104.00000	109,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Call		458.00000	433,000	2.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.55	Put		241.00000	242,000	2.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Call		217.00000	198,000	1.00	0.00	0	0.00
R155	On	06/05/2010	Bond Future	7.45	Put		128.00000	135,000	1.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	06/05/2010	Bond Future			8.24200	8.23200		4.50	0.00	0	6,883.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,631.00000	1,576,000	4.34	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		341.00000	334,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.30100	8.29100		4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,674.00000	2,628,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		574.00000	574,000	4.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		1,889.00000	1,847,000	4.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		927.00000	931,000	4.25	0.00	0	500.00
R157	On	05/08/2010	Bond Future	9.00	Call		3,564.00000	3,516,000	4.43	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		340.00000	338,000	4.43	0.00	0	500.00
R157	On	05/08/2010	Bond Future	8.25	Put		1,443.00000	1,453,000	4.21	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		1,253.00000	1,217,000	4.21	0.00	0	500.00
R157	On	04/11/2010	Bond Future			8.33500	8.32400		4.75	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,371.00000	2,331,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		1,597.00000	1,605,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,495.00000	2,454,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		1,502.00000	1,510,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		2,252.00000	2,212,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		1,697.00000	1,706,000	5.00	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.06300	9.04300		10.00	0.00	0	19,296.00
R186	On	06/05/2010	Bond Future	9.00	Call		1,461.00000	1,330,000	9.16	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		1,862.00000	1,917,000	9.16	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.11100	9.09100		10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,621.00000	3,484,000	10.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/08/2010	Bond Future	9.25	Put		2,176.00000	2,223,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,522.00000	1,435,000	9.79	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		4,717.00000	4,813,000	9.79	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		6,696.00000	6,528,000	10.47	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		886.00000	902,000	10.47	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	10.00	Call		8,442.00000	8,267,000	10.74	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		547.00000	555,000	10.74	0.00	0	3,000.00
R186	On	04/11/2010	Bond Future			9.14400	9.12300		11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,661.00000	4,529,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		3,518.00000	3,576,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,899.00000	4,764,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		3,311.00000	3,366,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,060.00000	3,933,000	10.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		3,365.00000	3,428,000	10.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.25100	8.24100		4.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,264.00000	1,221,000	4.06	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		280.00000	276,000	4.06	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.30400	8.29400		4.50	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,818.00000	2,780,000	4.42	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		290.00000	289,000	4.42	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.32500	8.31400		4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,689.00000	1,658,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		1,048.00000	1,055,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		1,788.00000	1,757,000	4.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	04/11/2010	Bond Future	8.55	Put		976.00000	983,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,593.00000	1,563,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		1,124.00000	1,132,000	4.00	0.00	0	0.00
R203	On	06/05/2010	Bond Future			8.75900	8.74900		6.50	0.00	0	1,710.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,741.00000	1,681,000	6.25	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		435.00000	427,000	6.25	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.81600	8.80600		6.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,956.00000	2,906,000	6.38	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		724.00000	725,000	6.38	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.85600	8.84600		7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		3,318.00000	3,273,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		1,339.00000	1,344,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		3,472.00000	3,426,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		1,252.00000	1,256,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		3,167.00000	3,123,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		1,431.00000	1,436,000	7.00	0.00	0	0.00
R204	On	06/05/2010	Bond Future			8.81900	8.81000		7.25	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,656.00000	1,595,000	6.75	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.00	Put		569.00000	560,000	6.75	0.00	0	200.00
R204	On	06/05/2010	Bond Future	9.50	Call		3,956.00000	3,898,000	7.06	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.50	Put		83.00000	77,000	7.06	0.00	0	200.00
R204	On	06/05/2010	Bond Future	8.50	Put		2,166.00000	2,184,000	6.61	0.00	0	0.00
R204	On	06/05/2010	Bond Future	8.50	Call		357.00000	323,000	6.61	0.00	0	200.00
R204	On	05/08/2010	Bond Future			8.87500	8.86500		7.75	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	05/08/2010	Bond Future	9.25	Call		3,045.00000	2,990,000	7.41	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		909.00000	910,000	7.41	0.00	0	0.00
R204	On	04/11/2010	Bond Future			8.91100	8.90100		7.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		3,556.00000	3,506,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		1,659.00000	1,664,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,721.00000	3,671,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		1,556.00000	1,561,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		3,395.00000	3,346,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		1,767.00000	1,773,000	8.00	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.29200	8.28200		3.75	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,531.00000	1,496,000	3.56	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		106.00000	102,000	3.56	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.36300	8.35200		3.75	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		2,103.00000	2,071,000	3.64	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		256.00000	256,000	3.64	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.38900	8.37800		3.75	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,455.00000	1,430,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		1,126.00000	1,130,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,528.00000	1,503,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		1,064.00000	1,069,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,384.00000	1,360,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		1,190.00000	1,195,000	4.00	0.00	0	0.00
R207	On	06/05/2010	Bond Future			8.94900	8.94000		8.25	0.00	0	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		2,200.00000	2,136,000	7.50	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	06/05/2010	Bond Future	9.25	Put		385.00000	374,000	7.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.00700	8.99700		8.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,642.00000	3,583,000	8.42	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		778.00000	777,000	8.42	0.00	0	0.00
R207	On	04/11/2010	Bond Future			9.04200	9.03200		8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,287.00000	3,237,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		2,053.00000	2,060,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		3,446.00000	3,395,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		1,932.00000	1,938,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,132.00000	3,083,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		2,179.00000	2,187,000	9.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future			8.98500	8.97500		9.00	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		2,143.00000	2,072,000	8.50	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		473.00000	463,000	8.50	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.03600	9.02600		9.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,649.00000	3,588,000	8.93	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		843.00000	843,000	8.93	0.00	0	0.00
R208	On	04/11/2010	Bond Future			9.07200	9.06200		9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,317.00000	3,266,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		2,207.00000	2,215,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		3,480.00000	3,427,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		2,077.00000	2,084,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		2,888.00000	2,839,000	9.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		2,071.00000	2,082,000	9.00	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	06/05/2010			8.99400	8.97400		13.00	0.00	0	1,798.00
R209	On	06/05/2010	8.50	Call		239.00000	199,000	11.90	0.00	0	0.00
R209	On	06/05/2010	8.50	Put		4,063.00000	4,178,000	11.90	0.00	0	0.00
R209	On	05/08/2010			9.02900	9.00900		13.50	0.00	0	0.00
R209	On	05/08/2010	8.75	Call		1,490.00000	1,410,000	12.39	0.00	0	0.00
R209	On	05/08/2010	8.75	Put		3,525.00000	3,599,000	12.39	0.00	0	0.00
R209	On	04/11/2010			9.05300	9.03200		14.50	0.00	0	0.00
R209	On	04/11/2010	9.00	Call		3,174.00000	3,072,000	14.00	0.00	0	0.00
R209	On	04/11/2010	9.00	Put		3,419.00000	3,478,000	14.00	0.00	0	0.00
R209	On	04/11/2010	9.05	Call		3,356.00000	3,251,000	14.00	0.00	0	0.00
R209	On	04/11/2010	9.05	Put		3,219.00000	3,274,000	14.00	0.00	0	0.00
R209	On	04/11/2010	8.95	Call		2,998.00000	2,899,000	14.00	0.00	0	0.00
R209	On	04/11/2010	8.95	Put		3,629.00000	3,690,000	14.00	0.00	0	0.00
TRT1	On	06/05/2010			307.66000	307.66300			0.00	0	100.00

Total for Derivatives : **1,299,783,587.26** **173,730** **650,012.00**

j-Bonds

CGR5	On	23/07/2011			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011			7.38000	7.36000			0.00	0	0.00
R157	On	15/09/2015			8.20000	8.18000			0.00	0	0.00
R186	On	21/12/2026			9.02500	9.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	21/12/2014	Spot Bond			8.21000	8.18500			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.71500	8.69500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.78000	8.76000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.24000	8.22000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.91000	8.89000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.95500	8.93500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.96500	8.94000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:									1,299,783,587.26	173,730	650,012.00	