



Daily MTM Report

Daily summary for: 03/02/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 15/03/2010 Foreign Exchange Future			7.52730	7.53660		16.67	60,941,020.80	8,096	265,147.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.50	Put		8,963.00000	8,973,000	46.73	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Call		0.00000	0,000	45.09	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.50	Put		6,963.00000	6,973,000	45.09	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	16.25	Put		8,713.00000	8,723,000	46.73	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Call		0.00000	0,000	44.68	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	14.25	Put		6,713.00000	6,723,000	44.68	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Call		21.00000	19,000	19.82	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	8.25	Put		734.00000	742,000	19.82	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Call		356.00000	344,000	17.46	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	7.25	Put		69.00000	67,000	17.46	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Call		1,287.00000	1,278,000	21.24	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	6.25	Put		0.00000	1,000	21.24	0.00	0	0.00
\$ / R On 15/03/2010 Foreign Exchange Future	5.25	Call		2,287.00000	2,277,000	24.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	24.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,287.00000	3,277,000	25.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	25.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,463.00000	8,473,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		562.00000	552,000	18.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		25.00000	25,000	18.26	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,537.00000	1,527,000	22.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		0.00000	0,000	22.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,537.00000	2,527,000	22.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	22.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,537.00000	3,527,000	29.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	29.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,513.00000	8,523,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	44.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,513.00000	6,523,000	44.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,487.00000	3,477,000	28.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	28.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,613.00000	8,623,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	38.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,613.00000	4,623,000	38.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		434.00000	423,000	17.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		47.00000	46,000	17.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,387.00000	1,378,000	21.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		0.00000	1,000	21.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,387.00000	3,377,000	26.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	26.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,913.00000	8,923,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	45.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,913.00000	6,923,000	45.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		9,113.00000	9,123,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	45.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		7,113.00000	7,123,000	45.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		6.00000	6,000	21.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,119.00000	1,129,000	21.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		1,887.00000	1,877,000	24.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		0.00000	0,000	24.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		2,887.00000	2,877,000	21.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	21.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		9,063.00000	9,073,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	45.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		7,063.00000	7,073,000	45.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		9,013.00000	9,023,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	45.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		7,013.00000	7,023,000	45.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,813.00000	8,823,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	44.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,813.00000	6,823,000	44.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,863.00000	8,873,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	44.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,863.00000	6,873,000	44.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,763.00000	8,773,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	44.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,763.00000	6,773,000	44.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,237.00000	1,228,000	20.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		0.00000	1,000	20.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,237.00000	2,227,000	24.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	24.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,237.00000	3,227,000	24.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	24.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,663.00000	8,673,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	44.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,663.00000	6,673,000	44.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,563.00000	8,573,000	46.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	44.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,563.00000	6,573,000	44.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	40.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		5,063.00000	5,073,000	40.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,437.00000	3,427,000	27.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	27.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		25.00000	22,000	19.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		688.00000	695,000	19.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		394.00000	382,000	17.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		57.00000	55,000	17.62	0.00	0	5,110.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,337.00000	1,328,000	21.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		0.00000	1,000	21.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,337.00000	2,327,000	23.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	23.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,337.00000	3,327,000	26.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	26.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		16.00000	14,000	20.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		829.00000	837,000	20.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		284.00000	272,000	17.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		97.00000	95,000	17.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,188.00000	1,178,000	20.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		1.00000	1,000	20.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,187.00000	2,177,000	24.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	24.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,187.00000	3,177,000	23.31	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	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	23.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		940.00000	931,000	19.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		3.00000	4,000	19.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		1,937.00000	1,927,000	24.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		0.00000	0,000	24.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		2,937.00000	2,927,000	21.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	21.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		221.00000	208,000	16.83	0.00	0	125.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		134.00000	131,000	16.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,088.00000	1,079,000	20.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		1.00000	2,000	20.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,087.00000	2,077,000	25.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		0.00000	0,000	25.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,087.00000	3,077,000	21.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	21.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		13.00000	12,000	20.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		876.00000	885,000	20.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		251.00000	239,000	16.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		114.00000	112,000	16.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,137.00000	2,127,000	24.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	24.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,137.00000	3,127,000	22.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	22.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,039.00000	1,029,000	19.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		2.00000	2,000	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	15/03/2010	Foreign Exchange Future	5.50	Call		2,037.00000	2,027,000	25.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		0.00000	0,000	25.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,037.00000	3,027,000	20.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	20.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	41.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,513.00000	5,523,000	41.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		989.00000	980,000	19.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		2.00000	3,000	19.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		1,987.00000	1,977,000	25.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		0.00000	0,000	25.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		2,987.00000	2,977,000	20.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	20.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	38.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,663.00000	4,673,000	38.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		5.00000	5,000	21.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,168.00000	1,178,000	21.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		111.00000	103,000	17.51	0.00	0	1,147.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		274.00000	276,000	17.51	0.00	0	562.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		843.00000	833,000	19.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		6.00000	6,000	19.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,837.00000	1,827,000	24.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		0.00000	0,000	24.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,837.00000	2,827,000	21.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	21.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		96.00000	89,000	17.72	0.00	0	4,010.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		309.00000	312,000	17.72	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		794.00000	785,000	19.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		7.00000	8,000	19.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,787.00000	1,777,000	24.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,787.00000	2,777,000	21.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	21.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2.00000	2,000	23.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,515.00000	1,525,000	23.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		518.00000	508,000	18.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		31.00000	31,000	18.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,487.00000	1,478,000	22.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		0.00000	1,000	22.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,487.00000	2,477,000	23.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	23.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		72.00000	66,000	18.14	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		385.00000	389,000	18.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		699.00000	690,000	18.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		12.00000	13,000	18.74	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,687.00000	1,677,000	23.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		0.00000	0,000	23.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,687.00000	2,677,000	22.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	22.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3.00000	3,000	22.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,366.00000	1,376,000	22.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		653.00000	643,000	18.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		16.00000	16,000	18.58	0.00	0	670.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,637.00000	1,627,000	23.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		0.00000	0,000	23.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		607.00000	597,000	18.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		20.00000	20,000	18.42	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,587.00000	1,577,000	22.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		0.00000	0,000	22.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,587.00000	2,577,000	22.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	22.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	41.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,563.00000	5,573,000	41.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	38.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,563.00000	4,573,000	38.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		475.00000	465,000	17.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		38.00000	38,000	17.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,437.00000	1,428,000	22.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		0.00000	1,000	22.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,437.00000	2,427,000	23.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	23.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	37.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,463.00000	4,473,000	37.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		319.00000	307,000	17.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		82.00000	80,000	17.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	46.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,863.00000	7,873,000	46.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,138.00000	1,129,000	20.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		1.00000	2,000	20.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,637.00000	2,627,000	22.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	22.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,137.00000	4,127,000	38.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	38.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		8,113.00000	8,123,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	40.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		5,113.00000	5,123,000	40.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		891.00000	882,000	19.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		4.00000	5,000	19.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,387.00000	2,377,000	23.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	23.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		3,887.00000	3,877,000	36.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	36.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		192.00000	179,000	16.67	0.00	0	8,029.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		155.00000	152,000	16.67	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1.00000	1,000	23.60	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,614.00000	1,624,000	23.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	38.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,713.00000	4,723,000	38.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		166.00000	157,000	16.88	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		179.00000	180,000	16.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		145.00000	137,000	17.09	0.00	0	238.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		208.00000	210,000	17.09	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1.00000	0,000	25.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		2,014.00000	2,023,000	25.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1.00000	1,000	24.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,914.00000	1,924,000	24.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		127.00000	119,000	17.30	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		240.00000	242,000	17.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		62.00000	57,000	18.35	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		425.00000	430,000	18.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	39.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,913.00000	4,923,000	39.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		39.00000	36,000	18.98	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		552.00000	559,000	18.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	40.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,163.00000	5,173,000	40.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		18.00000	16,000	20.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		781.00000	789,000	20.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	39.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,813.00000	4,823,000	39.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		0.00000	0,000	25.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,113.00000	2,123,000	25.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		53.00000	49,000	18.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		466.00000	472,000	18.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	39.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,863.00000	4,873,000	39.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		46.00000	42,000	18.77	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		509.00000	515,000	18.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		29.00000	26,000	19.40	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		642.00000	649,000	19.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	39.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,963.00000	4,973,000	39.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		0.00000	0,000	28.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,563.00000	2,573,000	28.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		0.00000	0,000	27.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,463.00000	2,473,000	27.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		0.00000	0,000	27.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,363.00000	2,373,000	27.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		34.00000	31,000	19.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		597.00000	604,000	19.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	41.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,363.00000	5,373,000	41.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		0.00000	0,000	28.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,663.00000	2,673,000	28.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		10.00000	9,000	20.87	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		973.00000	982,000	20.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	40.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,313.00000	5,323,000	40.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		12.00000	10,000	20.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		925.00000	933,000	20.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	41.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,413.00000	5,423,000	41.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		9.00000	7,000	21.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1,022.00000	1,030,000	21.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	41.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,463.00000	5,473,000	41.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		0.00000	0,000	29.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,863.00000	2,873,000	29.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		0.00000	0,000	29.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,763.00000	2,773,000	29.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		7.00000	6,000	21.29	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1,070.00000	1,079,000	21.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	42.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,613.00000	5,623,000	42.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		5.00000	4,000	21.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,218.00000	1,227,000	21.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	43.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		6,113.00000	6,123,000	43.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		2.00000	2,000	22.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,465.00000	1,475,000	22.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	42.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,713.00000	5,723,000	42.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		0.00000	0,000	30.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		3,013.00000	3,023,000	30.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3.00000	3,000	22.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,316.00000	1,326,000	22.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	43.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		6,063.00000	6,073,000	43.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	42.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,813.00000	5,823,000	42.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	31.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3,113.00000	3,123,000	31.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3.00000	2,000	22.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,416.00000	1,425,000	22.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	42.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,663.00000	5,673,000	42.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	30.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,963.00000	2,973,000	30.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		4.00000	4,000	22.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,267.00000	1,277,000	22.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	43.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,963.00000	5,973,000	43.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1.00000	1,000	24.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,764.00000	1,774,000	24.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1.00000	1,000	24.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,864.00000	1,874,000	24.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	43.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,263.00000	6,273,000	43.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		0.00000	0,000	25.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		2,063.00000	2,073,000	25.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	44.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,463.00000	6,473,000	44.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	37.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,363.00000	4,373,000	37.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		0.00000	0,000	26.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,263.00000	2,273,000	26.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	44.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,613.00000	6,623,000	44.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	37.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,513.00000	4,523,000	37.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	37.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,413.00000	4,423,000	37.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	44.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,363.00000	6,373,000	44.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	36.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,263.00000	4,273,000	36.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	36.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,163.00000	4,173,000	36.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		0.00000	0,000	26.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,163.00000	2,173,000	26.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	44.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,413.00000	6,423,000	44.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		0.00000	0,000	37.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,313.00000	4,323,000	37.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	36.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		4,213.00000	4,223,000	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		0.00000	0,000	36.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		4,113.00000	4,123,000	36.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		0.00000	0,000	36.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		4,013.00000	4,023,000	36.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	42.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,763.00000	5,773,000	42.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		0.00000	0,000	31.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		3,063.00000	3,073,000	31.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2.00000	1,000	23.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,565.00000	1,574,000	23.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	43.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,863.00000	5,873,000	43.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	32.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,363.00000	3,373,000	32.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	32.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,263.00000	3,273,000	32.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	31.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,163.00000	3,173,000	31.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1.00000	1,000	23.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,664.00000	1,674,000	23.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	43.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,913.00000	5,923,000	43.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	31.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,213.00000	3,223,000	31.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1.00000	1,000	24.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,714.00000	1,724,000	24.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	43.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		6,013.00000	6,023,000	43.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		0.00000	0,000	35.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,913.00000	3,923,000	35.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		0.00000	0,000	35.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,813.00000	3,823,000	35.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	34.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,713.00000	3,723,000	34.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	33.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,613.00000	3,623,000	33.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	33.42	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,513.00000	3,523,000	33.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	32.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,413.00000	3,423,000	32.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	32.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,313.00000	3,323,000	32.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1.00000	1,000	24.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,814.00000	1,824,000	24.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	43.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,163.00000	6,173,000	43.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		0.00000	0,000	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		4,063.00000	4,073,000	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		0.00000	0,000	35.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		3,963.00000	3,973,000	35.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		0.00000	0,000	35.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,863.00000	3,873,000	35.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		0.00000	0,000	34.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,763.00000	3,773,000	34.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		0.00000	0,000	34.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,663.00000	3,673,000	34.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	33.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,563.00000	3,573,000	33.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1.00000	1,000	25.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1,964.00000	1,974,000	25.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	39.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		5,013.00000	5,023,000	39.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	30.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,913.00000	2,923,000	30.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		0.00000	0,000	29.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,813.00000	2,823,000	29.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		0.00000	0,000	29.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,713.00000	2,723,000	29.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		0.00000	0,000	28.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,613.00000	2,623,000	28.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		0.00000	0,000	28.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,513.00000	2,523,000	28.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		0.00000	0,000	27.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,413.00000	2,423,000	27.49	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	26.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,213.00000	2,223,000	26.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	38.89	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,763.00000	4,773,000	38.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		0.00000	0,000	26.95	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,313.00000	2,323,000	26.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		0.00000	0,000	35.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,903.00000	3,913,000	35.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	33.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,463.00000	3,473,000	33.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		8,063.00000	8,073,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		3,937.00000	3,927,000	37.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	37.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		8,013.00000	8,023,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		3,987.00000	3,977,000	37.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	37.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,163.00000	8,173,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,837.00000	3,827,000	35.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	35.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,263.00000	8,273,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		83.00000	77,000	17.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		346.00000	350,000	17.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		747.00000	737,000	18.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		10.00000	10,000	18.89	0.00	0	12,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,737.00000	1,727,000	23.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		0.00000	0,000	23.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,737.00000	2,727,000	22.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	22.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,737.00000	3,727,000	33.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	33.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,313.00000	8,323,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	44.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,313.00000	6,323,000	44.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,687.00000	3,677,000	32.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	32.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,363.00000	8,373,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,637.00000	3,627,000	31.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	31.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	46.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,913.00000	7,923,000	46.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,087.00000	4,077,000	38.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	38.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,963.00000	7,973,000	46.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		4,037.00000	4,027,000	38.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	38.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,213.00000	8,223,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	43.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,213.00000	6,223,000	43.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,787.00000	3,777,000	34.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	34.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,413.00000	8,423,000	46.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,587.00000	3,577,000	30.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	30.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.65760	7.66620		17.92	4,142,761.60	541	40,025.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		139.00000	134,000	20.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		873.00000	876,000	20.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,484.00000	8,492,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	31.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,484.00000	6,492,000	31.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,516.00000	3,508,000	28.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	28.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,534.00000	8,542,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	31.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,534.00000	6,542,000	31.45	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	4.20	Call		3,466.00000	3,458,000	28.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	28.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,634.00000	8,642,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,934.00000	8,942,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,134.00000	9,142,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	32.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,134.00000	7,142,000	32.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		11.00000	11,000	27.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,145.00000	3,153,000	27.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,084.00000	9,092,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	32.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,084.00000	7,092,000	32.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		12.00000	11,000	27.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,096.00000	3,103,000	27.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,920.00000	1,911,000	21.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		4.00000	3,000	21.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,917.00000	2,908,000	27.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	27.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,034.00000	9,042,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	32.37	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	14.70	Put		7,034.00000	7,042,000	32.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,834.00000	8,842,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,884.00000	8,892,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,784.00000	8,792,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,784.00000	6,792,000	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		442.00000	433,000	17.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		226.00000	225,000	17.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,233.00000	1,224,000	17.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		17.00000	16,000	17.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,218.00000	2,210,000	23.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		2.00000	2,000	23.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,216.00000	3,208,000	28.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	28.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,684.00000	8,692,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	31.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,684.00000	6,692,000	31.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,330.00000	1,321,000	18.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		14.00000	13,000	18.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,318.00000	2,309,000	23.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		2.00000	1,000	23.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,316.00000	3,308,000	28.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	28.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,584.00000	8,592,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		564.00000	555,000	17.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		148.00000	147,000	17.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,427.00000	1,418,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		11.00000	10,000	18.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,416.00000	3,408,000	28.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	28.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	31.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,634.00000	6,642,000	31.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		1.00000	1,000	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,135.00000	5,143,000	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		156.00000	151,000	20.51	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		790.00000	793,000	20.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		532.00000	523,000	17.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		166.00000	165,000	17.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,378.00000	1,370,000	18.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		12.00000	12,000	18.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,368.00000	2,359,000	24.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		2.00000	1,000	24.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,366.00000	3,358,000	28.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	28.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		131.00000	127,000	21.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		915.00000	919,000	21.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		95.00000	91,000	22.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,179.00000	1,183,000	22.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,934.00000	6,942,000	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	32.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,884.00000	6,892,000	32.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		5.00000	5,000	28.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,889.00000	3,897,000	28.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,834.00000	6,842,000	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		100.00000	96,000	22.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,134.00000	1,138,000	22.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		997.00000	988,000	16.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		31.00000	30,000	16.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,970.00000	1,961,000	21.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		4.00000	3,000	21.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,967.00000	2,958,000	27.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		1.00000	0,000	27.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		124.00000	120,000	21.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		958.00000	962,000	21.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		415.00000	406,000	17.73	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		249.00000	248,000	17.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,169.00000	2,160,000	22.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		3.00000	2,000	22.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,166.00000	3,158,000	28.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	28.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		1.00000	1,000	30.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,385.00000	5,393,000	30.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		3.00000	3,000	29.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,387.00000	4,395,000	29.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		9.00000	8,000	28.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,393.00000	3,400,000	28.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		117.00000	113,000	21.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,001.00000	1,005,000	21.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		389.00000	380,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		273.00000	272,000	17.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,137.00000	1,128,000	17.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		21.00000	20,000	17.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,119.00000	2,110,000	22.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		3.00000	2,000	22.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,116.00000	3,108,000	28.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	28.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		1.00000	1,000	30.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,435.00000	5,443,000	30.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		3.00000	3,000	29.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,437.00000	4,445,000	29.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		8.00000	8,000	28.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,442.00000	3,450,000	28.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		111.00000	107,000	21.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,045.00000	1,049,000	21.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,089.00000	1,080,000	16.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		23.00000	22,000	16.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,069.00000	2,060,000	22.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		3.00000	2,000	22.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,067.00000	3,058,000	28.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,000	28.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		1.00000	1,000	30.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,485.00000	5,493,000	30.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		8.00000	7,000	28.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,492.00000	3,499,000	28.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		105.00000	102,000	21.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,089.00000	1,094,000	21.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,042.00000	1,033,000	16.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		26.00000	25,000	16.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,019.00000	2,011,000	21.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		3.00000	3,000	21.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,017.00000	3,008,000	27.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	0,000	27.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		1.00000	1,000	30.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,635.00000	5,643,000	30.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		2.00000	2,000	29.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,636.00000	4,644,000	29.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		7.00000	6,000	28.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,641.00000	3,648,000	28.58	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	8.80	Call		90.00000	87,000	22.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,224.00000	1,229,000	22.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		283.00000	275,000	18.52	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		417.00000	417,000	18.52	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		909.00000	900,000	16.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		43.00000	42,000	16.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,871.00000	1,862,000	21.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		5.00000	4,000	21.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,867.00000	2,858,000	27.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	27.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		267.00000	259,000	18.72	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		451.00000	451,000	18.72	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		867.00000	858,000	16.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		51.00000	50,000	16.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,821.00000	1,812,000	20.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		5.00000	4,000	20.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,817.00000	2,808,000	26.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	26.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		1.00000	1,000	30.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,735.00000	5,743,000	30.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		6.00000	6,000	28.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,740.00000	3,748,000	28.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		81.00000	78,000	22.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,315.00000	1,320,000	22.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		251.00000	243,000	18.91	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		485.00000	485,000	18.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		825.00000	816,000	16.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		59.00000	58,000	16.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,772.00000	1,763,000	20.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		6.00000	5,000	20.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,767.00000	2,758,000	26.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	26.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	30.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,834.00000	5,842,000	30.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		5.00000	5,000	28.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,839.00000	3,847,000	28.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	30.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,034.00000	6,042,000	30.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		1.00000	1,000	29.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,035.00000	5,043,000	29.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		4.00000	4,000	29.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,038.00000	4,046,000	29.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		12.00000	12,000	27.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,046.00000	3,054,000	27.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	30.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,984.00000	5,992,000	30.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		1.00000	1,000	29.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,985.00000	4,993,000	29.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		5.00000	4,000	29.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,989.00000	3,996,000	29.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		633.00000	624,000	17.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		117.00000	116,000	17.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,525.00000	1,516,000	19.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		9.00000	8,000	19.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,517.00000	2,509,000	24.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		1.00000	1,000	24.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	30.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,934.00000	5,942,000	30.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		5.00000	5,000	29.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,939.00000	3,947,000	29.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		14.00000	13,000	27.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,948.00000	2,955,000	27.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		67.00000	64,000	23.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,501.00000	1,506,000	23.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		197.00000	191,000	19.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		631.00000	633,000	19.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		669.00000	660,000	17.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		103.00000	102,000	17.21	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,574.00000	1,565,000	19.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		8.00000	7,000	19.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,567.00000	2,559,000	25.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		1.00000	1,000	25.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		1.00000	0,000	30.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,785.00000	5,792,000	30.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		6.00000	5,000	28.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,790.00000	3,797,000	28.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		236.00000	229,000	19.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		520.00000	521,000	19.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		784.00000	776,000	17.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		68.00000	68,000	17.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,722.00000	1,713,000	20.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		6.00000	5,000	20.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,717.00000	2,708,000	26.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	26.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		1.00000	1,000	30.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,685.00000	5,693,000	30.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		2.00000	2,000	29.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,686.00000	4,694,000	29.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		6.00000	6,000	28.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,690.00000	3,698,000	28.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		77.00000	74,000	23.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,361.00000	1,366,000	23.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		85.00000	82,000	22.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,269.00000	1,274,000	22.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		1.00000	1,000	30.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,335.00000	5,343,000	30.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		3.00000	3,000	29.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,337.00000	4,345,000	29.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		73.00000	71,000	23.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,407.00000	1,413,000	23.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		745.00000	736,000	17.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		79.00000	78,000	17.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,673.00000	1,664,000	20.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		7.00000	6,000	20.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		1.00000	1,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,535.00000	5,543,000	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		7.00000	7,000	28.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,541.00000	3,549,000	28.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		61.00000	58,000	24.09	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,595.00000	1,600,000	24.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		598.00000	589,000	17.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		132.00000	131,000	17.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,476.00000	1,467,000	19.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		10.00000	9,000	19.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,468.00000	2,459,000	24.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		2.00000	1,000	24.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		4.00000	3,000	29.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,188.00000	4,195,000	29.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		58.00000	56,000	24.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,642.00000	1,648,000	24.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		70.00000	67,000	23.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,454.00000	1,459,000	23.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		501.00000	492,000	17.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		185.00000	184,000	17.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	33.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,834.00000	7,842,000	33.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	31.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,334.00000	6,342,000	31.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		2.00000	2,000	29.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,836.00000	4,844,000	29.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		9.00000	9,000	28.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,343.00000	3,351,000	28.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,185.00000	1,176,000	17.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		19.00000	18,000	17.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,667.00000	2,658,000	25.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	25.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,166.00000	4,158,000	30.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	30.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,084.00000	8,092,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	31.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,584.00000	6,592,000	31.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		7.00000	7,000	28.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,591.00000	3,599,000	28.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		165.00000	160,000	20.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		749.00000	752,000	20.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		952.00000	944,000	16.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		36.00000	36,000	16.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,418.00000	2,409,000	24.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		2.00000	1,000	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	3.75	Call		3,916.00000	3,908,000	29.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	29.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		55.00000	53,000	24.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,689.00000	1,695,000	24.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		364.00000	355,000	17.85	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		298.00000	297,000	17.85	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		2.00000	2,000	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,586.00000	4,594,000	29.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		3.00000	3,000	29.32	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,237.00000	4,245,000	29.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		63.00000	61,000	23.89	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,547.00000	1,553,000	23.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		53.00000	51,000	24.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,737.00000	1,743,000	24.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		340.00000	331,000	17.92	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		324.00000	323,000	17.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		2.00000	2,000	29.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,536.00000	4,544,000	29.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		43.00000	41,000	25.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,977.00000	1,983,000	25.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		46.00000	45,000	25.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,880.00000	1,887,000	25.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		320.00000	312,000	18.12	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		354.00000	354,000	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		41.00000	40,000	25.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,025.00000	2,032,000	25.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		45.00000	43,000	25.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,929.00000	1,935,000	25.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		48.00000	47,000	25.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,832.00000	1,839,000	25.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		301.00000	293,000	18.32	0.00	0	33.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		385.00000	385,000	18.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		2.00000	1,000	29.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,886.00000	4,893,000	29.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		186.00000	180,000	19.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		670.00000	672,000	19.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		1.00000	1,000	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,085.00000	5,093,000	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		13.00000	13,000	27.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,997.00000	3,005,000	27.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		15.00000	14,000	27.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,899.00000	2,906,000	27.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		16.00000	16,000	27.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,800.00000	2,808,000	27.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		147.00000	142,000	20.71	0.00	0	1,900.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		831.00000	834,000	20.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		1.00000	1,000	29.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,935.00000	4,943,000	29.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		15.00000	15,000	27.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,849.00000	2,857,000	27.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		17.00000	17,000	27.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,751.00000	2,759,000	27.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		175.00000	169,000	20.11	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		709.00000	711,000	20.11	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		2.00000	2,000	29.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,786.00000	4,794,000	29.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		18.00000	18,000	27.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,702.00000	2,710,000	27.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		20.00000	20,000	26.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,604.00000	2,612,000	26.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		23.00000	22,000	26.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,507.00000	2,514,000	26.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		26.00000	25,000	26.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,410.00000	2,417,000	26.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		29.00000	28,000	26.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,313.00000	2,320,000	26.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		32.00000	31,000	26.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,216.00000	2,223,000	26.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		36.00000	35,000	26.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,120.00000	2,127,000	26.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		209.00000	203,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		593.00000	595,000	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		2.00000	2,000	29.48	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,486.00000	4,494,000	29.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		51.00000	49,000	24.89	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		1,785.00000	1,791,000	24.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		2.00000	2,000	29.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,736.00000	4,744,000	29.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		19.00000	19,000	26.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,653.00000	2,661,000	26.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		22.00000	21,000	26.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,556.00000	2,563,000	26.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		24.00000	23,000	26.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,458.00000	2,465,000	26.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		31.00000	30,000	26.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,265.00000	2,272,000	26.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		34.00000	33,000	26.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,168.00000	2,175,000	26.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		39.00000	37,000	25.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,073.00000	2,079,000	25.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		222.00000	215,000	19.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		556.00000	557,000	19.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		27.00000	26,000	26.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,361.00000	2,368,000	26.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,034.00000	8,042,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,966.00000	3,958,000	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	30.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,084.00000	6,092,000	30.63	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	11.75	Call		4.00000	4,000	29.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,088.00000	4,096,000	29.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,134.00000	8,142,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	30.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,134.00000	6,142,000	30.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		4.00000	4,000	29.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,138.00000	4,146,000	29.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,866.00000	3,858,000	29.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	29.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,284.00000	8,292,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	31.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,284.00000	6,292,000	31.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		3.00000	3,000	29.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,287.00000	4,295,000	29.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,716.00000	3,708,000	29.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	29.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,184.00000	8,192,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	30.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,184.00000	6,192,000	30.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,816.00000	3,808,000	29.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	34.11	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	17.50	Put		9,834.00000	9,842,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,234.00000	8,242,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	30.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,234.00000	6,242,000	30.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,766.00000	3,758,000	29.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	29.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,334.00000	8,342,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,666.00000	3,658,000	29.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	29.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,384.00000	8,392,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	31.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,384.00000	6,392,000	31.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		707.00000	698,000	17.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		91.00000	90,000	17.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,623.00000	1,615,000	19.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		7.00000	7,000	19.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,617.00000	2,609,000	25.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	25.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,616.00000	3,608,000	29.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	29.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	34.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,934.00000	7,942,000	34.02	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	3.60	Call		4,066.00000	4,058,000	30.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	30.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,984.00000	7,992,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,016.00000	4,008,000	30.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	30.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,434.00000	8,442,000	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	31.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,434.00000	6,442,000	31.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,566.00000	3,558,000	29.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	29.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.78700	7.79500		18.39	778,700.00	100	6,741.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,056.00000	8,064,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		9.00000	8,000	31.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,064.00000	6,071,000	31.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		31.00000	30,000	29.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,086.00000	4,093,000	29.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		96.00000	94,000	24.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,151.00000	2,157,000	24.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,029.00000	1,020,000	16.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		84.00000	83,000	16.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,956.00000	1,947,000	19.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		11.00000	10,000	19.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,947.00000	2,939,000	24.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		2.00000	2,000	24.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,945.00000	3,937,000	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		1.00000	1,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,006.00000	8,014,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		9.00000	9,000	31.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,014.00000	6,022,000	31.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		32.00000	31,000	29.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,037.00000	4,044,000	29.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		100.00000	97,000	24.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,105.00000	2,110,000	24.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		449.00000	439,000	18.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		454.00000	452,000	18.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,070.00000	1,060,000	16.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		75.00000	73,000	16.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,004.00000	1,996,000	19.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		9.00000	9,000	19.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,997.00000	2,989,000	24.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		2.00000	2,000	24.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,995.00000	3,987,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		429.00000	420,000	18.55	0.00	0	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		484.00000	483,000	18.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	30.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,106.00000	8,114,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		8.00000	8,000	31.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,113.00000	6,121,000	31.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		30.00000	29,000	29.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,135.00000	4,142,000	29.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		93.00000	91,000	25.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,198.00000	2,204,000	25.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		411.00000	402,000	18.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		516.00000	515,000	18.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		990.00000	980,000	16.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		95.00000	93,000	16.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,907.00000	1,898,000	18.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		12.00000	11,000	18.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,897.00000	2,889,000	23.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		2.00000	2,000	23.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,896.00000	3,887,000	29.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	29.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,156.00000	8,164,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		8.00000	8,000	31.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,163.00000	6,171,000	31.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		29.00000	28,000	29.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,184.00000	4,191,000	29.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		90.00000	88,000	25.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,245.00000	2,251,000	25.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		394.00000	385,000	18.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		549.00000	548,000	18.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		952.00000	942,000	16.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		107.00000	105,000	16.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,858.00000	1,850,000	18.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		13.00000	13,000	18.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,848.00000	2,840,000	23.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		3.00000	3,000	23.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,846.00000	3,838,000	29.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		1.00000	1,000	29.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		1.00000	1,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,256.00000	8,264,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		7.00000	7,000	31.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,262.00000	6,270,000	31.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		27.00000	26,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,282.00000	4,289,000	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		84.00000	82,000	25.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,339.00000	2,345,000	25.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		361.00000	353,000	19.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		616.00000	616,000	19.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		878.00000	868,000	17.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		133.00000	131,000	17.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,762.00000	1,753,000	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		17.00000	16,000	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,748.00000	2,740,000	23.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		3.00000	3,000	23.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,746.00000	3,738,000	28.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		1.00000	1,000	28.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,306.00000	8,314,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		7.00000	6,000	31.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,312.00000	6,319,000	31.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		26.00000	25,000	29.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,331.00000	4,338,000	29.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		81.00000	79,000	25.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,386.00000	2,392,000	25.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		346.00000	338,000	19.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		651.00000	651,000	19.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		842.00000	832,000	17.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		147.00000	145,000	17.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,714.00000	1,705,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		19.00000	18,000	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,698.00000	2,690,000	22.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		3.00000	3,000	22.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,696.00000	3,688,000	28.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		1.00000	1,000	28.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		1.00000	1,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,356.00000	8,364,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		6.00000	6,000	31.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,361.00000	6,369,000	31.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		25.00000	24,000	29.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,380.00000	4,387,000	29.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		79.00000	77,000	25.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,434.00000	2,440,000	25.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		331.00000	323,000	19.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		686.00000	686,000	19.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		808.00000	798,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		163.00000	161,000	17.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,666.00000	1,657,000	18.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		21.00000	20,000	18.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,649.00000	2,640,000	22.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		4.00000	3,000	22.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,646.00000	3,638,000	28.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		1.00000	1,000	28.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		1.00000	1,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,506.00000	8,514,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		5.00000	5,000	31.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,510.00000	6,518,000	31.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		23.00000	22,000	30.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,528.00000	4,535,000	30.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		71.00000	70,000	26.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,576.00000	2,583,000	26.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		710.00000	700,000	17.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		215.00000	213,000	17.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,523.00000	1,515,000	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	13/09/2010	Foreign Exchange Future	6.30	Put		28.00000	28,000	17.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,500.00000	2,491,000	21.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		5.00000	4,000	21.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,496.00000	3,488,000	27.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		1.00000	1,000	27.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,456.00000	8,464,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		6.00000	5,000	31.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,461.00000	6,468,000	31.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		23.00000	23,000	29.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,478.00000	4,486,000	29.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		74.00000	72,000	25.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,529.00000	2,535,000	25.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		305.00000	297,000	19.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		760.00000	760,000	19.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		742.00000	731,000	17.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		197.00000	194,000	17.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,571.00000	1,562,000	18.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		26.00000	25,000	18.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,549.00000	2,541,000	21.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		4.00000	4,000	21.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,546.00000	3,538,000	27.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		1.00000	1,000	27.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,606.00000	8,614,000	30.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		5.00000	5,000	31.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,610.00000	6,618,000	31.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		21.00000	21,000	30.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,626.00000	4,634,000	30.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		67.00000	65,000	26.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,672.00000	2,678,000	26.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		269.00000	262,000	20.32	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		874.00000	875,000	20.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		650.00000	640,000	17.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		255.00000	253,000	17.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,430.00000	1,421,000	17.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		35.00000	34,000	17.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,400.00000	2,392,000	21.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		5.00000	5,000	21.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,396.00000	3,388,000	26.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		1.00000	1,000	26.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		292.00000	285,000	20.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		797.00000	798,000	20.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		1.00000	1,000	30.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,906.00000	7,914,000	30.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		10.00000	9,000	31.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,915.00000	5,922,000	31.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		33.00000	32,000	29.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,938.00000	3,945,000	29.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		106.00000	103,000	24.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,011.00000	2,016,000	24.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		493.00000	483,000	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		398.00000	396,000	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,157.00000	1,148,000	16.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		62.00000	61,000	16.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,103.00000	2,095,000	19.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		8.00000	8,000	19.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,097.00000	3,089,000	24.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		2.00000	2,000	24.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,095.00000	4,087,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		1.00000	1,000	30.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,956.00000	7,964,000	30.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		9.00000	9,000	31.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,964.00000	5,972,000	31.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		32.00000	32,000	29.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,987.00000	3,995,000	29.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		103.00000	100,000	24.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,058.00000	2,063,000	24.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		470.00000	461,000	18.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		425.00000	424,000	18.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,113.00000	1,104,000	16.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		68.00000	67,000	16.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,054.00000	2,045,000	19.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		9.00000	8,000	19.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,047.00000	3,039,000	24.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		2.00000	2,000	24.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,045.00000	4,037,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,206.00000	8,214,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		7.00000	7,000	31.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,212.00000	6,220,000	31.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		28.00000	27,000	29.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,233.00000	4,240,000	29.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		87.00000	85,000	25.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,292.00000	2,298,000	25.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		377.00000	368,000	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		582.00000	581,000	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		914.00000	904,000	17.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		119.00000	117,000	17.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,810.00000	1,801,000	18.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		15.00000	14,000	18.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,798.00000	2,790,000	23.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		3.00000	3,000	23.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,796.00000	3,788,000	28.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		1.00000	1,000	28.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,406.00000	8,414,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		6.00000	6,000	31.32	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	13/09/2010	Foreign Exchange Future	14.20	Put		6,411.00000	6,419,000	31.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		24.00000	24,000	29.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,429.00000	4,437,000	29.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		76.00000	74,000	25.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,481.00000	2,487,000	25.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		318.00000	310,000	19.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		723.00000	723,000	19.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		774.00000	764,000	17.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		179.00000	177,000	17.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,618.00000	1,609,000	18.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		23.00000	22,000	18.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,599.00000	2,591,000	22.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		4.00000	4,000	22.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,596.00000	3,588,000	27.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		1.00000	1,000	27.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		1.00000	1,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,556.00000	8,564,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		5.00000	5,000	31.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,560.00000	6,568,000	31.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		22.00000	21,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,577.00000	4,584,000	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		69.00000	67,000	26.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,624.00000	2,630,000	26.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		280.00000	273,000	20.16	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		835.00000	836,000	20.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		679.00000	669,000	17.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		234.00000	232,000	17.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,476.00000	1,468,000	17.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		31.00000	31,000	17.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,450.00000	2,442,000	21.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		5.00000	5,000	21.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,446.00000	3,438,000	26.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		1.00000	1,000	26.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		137.00000	133,000	23.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,642.00000	1,646,000	23.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		152.00000	147,000	22.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,507.00000	1,510,000	22.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		993.00000	995,000	20.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		238.00000	232,000	20.81	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,116.00000	1,119,000	21.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		211.00000	206,000	21.29	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		157.00000	153,000	22.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,462.00000	1,466,000	22.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		169.00000	164,000	22.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,374.00000	1,377,000	22.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.91520	7.92360		18.47	0.00	0	493.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		14.00000	13,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,040.00000	8,048,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		31.00000	30,000	31.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,057.00000	6,065,000	31.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		66.00000	64,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,092.00000	4,099,000	28.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		161.00000	157,000	24.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,187.00000	2,192,000	24.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		539.00000	527,000	18.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		565.00000	562,000	18.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,106.00000	1,095,000	16.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		132.00000	130,000	16.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,992.00000	1,983,000	17.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		18.00000	18,000	17.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,980.00000	2,971,000	22.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		6.00000	6,000	22.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,975.00000	3,966,000	27.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		1.00000	1,000	27.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		358.00000	349,000	20.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		984.00000	984,000	20.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		13.00000	13,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,089.00000	8,098,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		30.00000	29,000	31.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,106.00000	6,114,000	31.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		65.00000	63,000	28.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,141.00000	4,148,000	28.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		157.00000	153,000	24.22	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,233.00000	2,238,000	24.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,070.00000	1,058,000	16.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		146.00000	143,000	16.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,944.00000	1,935,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		20.00000	20,000	17.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,930.00000	2,921,000	22.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		6.00000	6,000	22.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,925.00000	3,916,000	26.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		1.00000	1,000	26.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		13.00000	12,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,139.00000	8,147,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		29.00000	28,000	31.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,155.00000	6,163,000	31.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		63.00000	62,000	28.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,189.00000	4,197,000	28.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		153.00000	149,000	24.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,279.00000	2,284,000	24.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		502.00000	491,000	18.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		628.00000	626,000	18.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,034.00000	1,022,000	16.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		160.00000	157,000	16.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,897.00000	1,888,000	17.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		23.00000	23,000	17.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,880.00000	2,872,000	22.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		6.00000	7,000	22.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,875.00000	3,867,000	26.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		1.00000	2,000	26.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		12.00000	12,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,188.00000	8,197,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		29.00000	28,000	31.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,205.00000	6,213,000	31.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		62.00000	60,000	28.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,238.00000	4,245,000	28.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		149.00000	145,000	24.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,325.00000	2,330,000	24.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		485.00000	474,000	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		661.00000	659,000	19.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		999.00000	987,000	17.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		175.00000	172,000	17.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,849.00000	1,840,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		25.00000	25,000	17.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,831.00000	2,822,000	21.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		7.00000	7,000	21.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,825.00000	3,817,000	26.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		1.00000	2,000	26.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		520.00000	509,000	18.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		596.00000	594,000	18.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		12.00000	12,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,238.00000	8,247,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		28.00000	27,000	31.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,254.00000	6,262,000	31.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		61.00000	59,000	28.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,287.00000	4,294,000	28.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		145.00000	141,000	24.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,371.00000	2,376,000	24.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		469.00000	458,000	19.16	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		695.00000	693,000	19.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		965.00000	953,000	17.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		191.00000	188,000	17.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,803.00000	1,793,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		29.00000	28,000	17.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,781.00000	2,772,000	21.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		7.00000	7,000	21.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,775.00000	3,767,000	26.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		1.00000	2,000	26.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		12.00000	11,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,288.00000	8,296,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		27.00000	27,000	31.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,303.00000	6,312,000	31.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		59.00000	58,000	28.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,335.00000	4,343,000	28.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		141.00000	137,000	24.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,417.00000	2,422,000	24.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		453.00000	442,000	19.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		729.00000	727,000	19.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		932.00000	920,000	17.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		208.00000	205,000	17.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,756.00000	1,746,000	17.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		32.00000	31,000	17.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,732.00000	2,723,000	21.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		8.00000	8,000	21.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,726.00000	3,717,000	26.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		2.00000	2,000	26.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		11.00000	11,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,337.00000	8,346,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		27.00000	26,000	31.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,353.00000	6,361,000	31.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		58.00000	56,000	28.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,384.00000	4,391,000	28.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		137.00000	134,000	24.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,463.00000	2,469,000	24.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		438.00000	427,000	19.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		764.00000	762,000	19.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		900.00000	888,000	17.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		226.00000	223,000	17.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,709.00000	1,700,000	17.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		35.00000	35,000	17.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,682.00000	2,673,000	21.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		8.00000	8,000	21.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,676.00000	3,667,000	25.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		2.00000	2,000	25.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		10.00000	10,000	33.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,536.00000	8,545,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		25.00000	24,000	31.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,551.00000	6,559,000	31.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		53.00000	52,000	29.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,579.00000	4,587,000	29.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		124.00000	121,000	25.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,650.00000	2,656,000	25.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		382.00000	373,000	19.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		908.00000	908,000	19.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		779.00000	767,000	17.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		305.00000	302,000	17.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,527.00000	1,517,000	17.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		53.00000	52,000	17.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,484.00000	2,475,000	20.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		10.00000	10,000	20.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,477.00000	3,468,000	24.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		3.00000	3,000	24.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		11.00000	10,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,487.00000	8,495,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		25.00000	24,000	31.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,501.00000	6,509,000	31.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		54.00000	53,000	29.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,530.00000	4,538,000	29.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		127.00000	124,000	25.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,603.00000	2,609,000	25.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		395.00000	386,000	19.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		871.00000	871,000	19.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		808.00000	796,000	17.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		284.00000	281,000	17.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,572.00000	1,563,000	17.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		48.00000	48,000	17.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,533.00000	2,525,000	20.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		9.00000	10,000	20.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,526.00000	3,518,000	25.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		2.00000	3,000	25.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		347.00000	338,000	20.40	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,023.00000	1,023,000	20.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		10.00000	10,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,586.00000	8,595,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		24.00000	23,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,600.00000	6,608,000	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		52.00000	51,000	29.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,628.00000	4,636,000	29.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		121.00000	118,000	25.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,697.00000	2,703,000	25.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		370.00000	361,000	20.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		946.00000	946,000	20.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		752.00000	740,000	17.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		328.00000	325,000	17.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,483.00000	1,473,000	17.06	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	13/12/2010	Foreign Exchange Future	6.50	Put		59.00000	58,000	17.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,435.00000	2,426,000	19.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		11.00000	11,000	19.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,427.00000	3,418,000	24.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		3.00000	3,000	24.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		423.00000	413,000	19.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		799.00000	798,000	19.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		14.00000	14,000	33.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,940.00000	7,949,000	33.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		32.00000	31,000	31.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,958.00000	5,966,000	31.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		69.00000	67,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,995.00000	4,002,000	28.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		170.00000	165,000	23.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,096.00000	2,100,000	23.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		579.00000	568,000	18.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		505.00000	503,000	18.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,184.00000	1,173,000	16.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		110.00000	108,000	16.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,089.00000	2,080,000	17.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		15.00000	15,000	17.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,079.00000	3,070,000	23.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		5.00000	5,000	23.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,075.00000	4,066,000	27.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	1,000	27.32	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	15.90	Call		14.00000	13,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,990.00000	7,998,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		31.00000	30,000	31.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,007.00000	6,015,000	31.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		68.00000	66,000	28.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,044.00000	4,051,000	28.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		166.00000	161,000	24.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,142.00000	2,146,000	24.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		558.00000	547,000	18.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		534.00000	532,000	18.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,144.00000	1,132,000	16.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		120.00000	117,000	16.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,040.00000	2,031,000	17.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		16.00000	16,000	17.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,029.00000	3,021,000	22.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		5.00000	6,000	22.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,025.00000	4,016,000	27.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		1.00000	1,000	27.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		11.00000	11,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,387.00000	8,396,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		26.00000	25,000	31.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,402.00000	6,410,000	31.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		57.00000	55,000	28.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,433.00000	4,440,000	28.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		134.00000	130,000	24.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,510.00000	2,515,000	24.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		868.00000	856,000	17.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		244.00000	241,000	17.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,663.00000	1,654,000	17.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		39.00000	39,000	17.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,633.00000	2,624,000	20.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		9.00000	9,000	20.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,626.00000	3,617,000	25.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		2.00000	2,000	25.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		11.00000	10,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,437.00000	8,445,000	33.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		26.00000	25,000	31.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,452.00000	6,460,000	31.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		56.00000	54,000	29.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,482.00000	4,489,000	29.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		131.00000	127,000	24.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,557.00000	2,562,000	24.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		409.00000	399,000	19.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		835.00000	834,000	19.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		838.00000	826,000	17.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		264.00000	261,000	17.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,618.00000	1,608,000	17.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		44.00000	43,000	17.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,583.00000	2,574,000	20.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		9.00000	9,000	20.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,576.00000	3,568,000	25.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		2.00000	3,000	25.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		19.00000	19,000	32.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,145.00000	7,154,000	32.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		42.00000	41,000	30.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,168.00000	5,176,000	30.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		94.00000	92,000	26.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,220.00000	3,227,000	26.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		262.00000	255,000	21.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,388.00000	1,390,000	21.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,874.00000	4,865,000	27.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	27.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,430.00000	1,433,000	21.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		254.00000	248,000	21.79	0.00	0	330.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		203.00000	198,000	22.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,779.00000	1,783,000	22.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		240.00000	234,000	22.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,516.00000	1,519,000	22.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.01310	12.01910		14.23	0.00	0	11,969.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,981.00000	9,987,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,981.00000	7,987,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	35.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,981.00000	5,987,000	35.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	27.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,981.00000	3,987,000	27.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		7.00000	6,000	22.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,988.00000	1,993,000	22.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		35.00000	33,000	18.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,016.00000	1,020,000	18.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		237.00000	232,000	14.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		218.00000	219,000	14.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,029.00000	1,023,000	15.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		10.00000	10,000	15.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,020.00000	2,014,000	21.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		1.00000	1,000	21.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		10,131.00000	10,137,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		8,131.00000	8,137,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	36.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		6,131.00000	6,137,000	36.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	27.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,131.00000	4,137,000	27.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		5.00000	5,000	22.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,136.00000	2,142,000	22.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		27.00000	25,000	18.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,158.00000	1,162,000	18.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		179.00000	174,000	14.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		310.00000	311,000	14.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		887.00000	880,000	15.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		18.00000	17,000	15.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,871.00000	1,865,000	20.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2.00000	2,000	20.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		10,081.00000	10,087,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		8,081.00000	8,087,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	35.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,081.00000	6,087,000	35.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	27.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,081.00000	4,087,000	27.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		6.00000	5,000	22.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,087.00000	2,092,000	22.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		29.00000	27,000	18.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,110.00000	1,114,000	18.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		197.00000	192,000	14.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		278.00000	279,000	14.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		934.00000	927,000	15.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		15.00000	14,000	15.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,921.00000	1,914,000	20.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2.00000	1,000	20.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,869.00000	2,863,000	23.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		0.00000	0,000	23.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,481.00000	9,487,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	38.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,481.00000	7,487,000	38.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		9,331.00000	9,337,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	38.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		7,331.00000	7,337,000	38.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	32.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,331.00000	5,337,000	32.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		1.00000	1,000	25.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,332.00000	3,338,000	25.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		19.00000	17,000	19.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,350.00000	1,354,000	19.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		122.00000	118,000	15.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		453.00000	455,000	15.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		705.00000	699,000	14.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		36.00000	36,000	14.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,671.00000	1,665,000	19.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2.00000	2,000	19.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		2,669.00000	2,663,000	23.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		0.00000	0,000	23.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		9,181.00000	9,187,000	39.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	38.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,181.00000	7,187,000	38.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	32.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,181.00000	5,187,000	32.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		1.00000	1,000	25.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,182.00000	3,188,000	25.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		25.00000	23,000	18.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,206.00000	1,210,000	18.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		163.00000	158,000	15.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		344.00000	345,000	15.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		840.00000	834,000	15.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		21.00000	21,000	15.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,821.00000	1,815,000	20.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2.00000	2,000	20.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,819.00000	2,813,000	23.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		0.00000	0,000	23.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		9,231.00000	9,237,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	38.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,231.00000	7,237,000	38.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	32.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,231.00000	5,237,000	32.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		1.00000	1,000	25.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		3,232.00000	3,238,000	25.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		23.00000	21,000	19.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,254.00000	1,258,000	19.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		148.00000	143,000	15.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		379.00000	380,000	15.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		794.00000	788,000	14.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		25.00000	25,000	14.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,771.00000	1,765,000	19.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2.00000	2,000	19.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,769.00000	2,763,000	23.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		0.00000	0,000	23.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		9,381.00000	9,387,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	38.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,381.00000	7,387,000	38.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	33.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,381.00000	5,387,000	33.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		1.00000	1,000	25.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,382.00000	3,388,000	25.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		17.00000	16,000	19.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,398.00000	1,403,000	19.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		110.00000	106,000	15.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		491.00000	493,000	15.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		662.00000	655,000	14.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		43.00000	42,000	14.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,622.00000	1,616,000	18.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		3.00000	3,000	18.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,619.00000	2,613,000	23.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		0.00000	0,000	23.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,631.00000	9,637,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	39.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,631.00000	7,637,000	39.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,781.00000	9,787,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	39.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,781.00000	7,787,000	39.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		10,031.00000	10,037,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,031.00000	8,037,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	35.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,031.00000	6,037,000	35.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	27.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,031.00000	4,037,000	27.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		32.00000	30,000	18.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,063.00000	1,067,000	18.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		216.00000	211,000	14.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		247.00000	248,000	14.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		981.00000	975,000	15.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		12.00000	12,000	15.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,970.00000	1,964,000	20.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		1.00000	1,000	20.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,931.00000	9,937,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,931.00000	7,937,000	39.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,881.00000	9,887,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	39.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,881.00000	7,887,000	39.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,831.00000	9,837,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	39.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,831.00000	7,837,000	39.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,731.00000	9,737,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	39.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,731.00000	7,737,000	39.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,581.00000	9,587,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	39.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,581.00000	7,587,000	39.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,531.00000	9,537,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	38.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,531.00000	7,537,000	38.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,431.00000	9,437,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	38.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,431.00000	7,437,000	38.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	33.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,431.00000	5,437,000	33.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		1.00000	1,000	25.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,432.00000	3,438,000	25.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		16.00000	15,000	19.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,447.00000	1,452,000	19.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		100.00000	96,000	15.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		531.00000	533,000	15.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		619.00000	613,000	14.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		50.00000	50,000	14.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,572.00000	1,566,000	18.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		3.00000	3,000	18.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,569.00000	2,563,000	22.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		0.00000	0,000	22.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		9,281.00000	9,287,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	38.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		7,281.00000	7,287,000	38.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	32.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		5,281.00000	5,287,000	32.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	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	15/03/2010	Foreign Exchange Future	16.30	Put		4,281.00000	4,287,000	28.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		1.00000	1,000	25.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,282.00000	3,288,000	25.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		4.00000	4,000	22.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		2,285.00000	2,291,000	22.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		21.00000	19,000	19.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,302.00000	1,306,000	19.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		134.00000	130,000	15.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		415.00000	417,000	15.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		749.00000	743,000	14.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		30.00000	30,000	14.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,721.00000	1,715,000	19.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2.00000	2,000	19.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,719.00000	2,713,000	23.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		0.00000	0,000	23.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		6.00000	6,000	22.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,037.00000	2,043,000	22.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	35.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,881.00000	5,887,000	35.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		0.00000	0,000	31.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,881.00000	4,887,000	31.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	27.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,881.00000	3,887,000	27.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		1.00000	1,000	24.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,882.00000	2,888,000	24.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		8.00000	7,000	21.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,889.00000	1,894,000	21.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		42.00000	40,000	17.73	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		923.00000	927,000	17.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		293.00000	287,000	14.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		174.00000	174,000	14.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,127.00000	1,121,000	15.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		8.00000	8,000	15.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,120.00000	2,114,000	21.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		1.00000	1,000	21.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	34.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,631.00000	5,637,000	34.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	30.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,631.00000	4,637,000	30.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	26.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,631.00000	3,637,000	26.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		2.00000	2,000	23.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,633.00000	2,639,000	23.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		12.00000	10,000	20.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,643.00000	1,647,000	20.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		68.00000	65,000	16.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		699.00000	702,000	16.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		460.00000	454,000	14.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		91.00000	91,000	14.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,373.00000	1,367,000	17.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		4.00000	4,000	17.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,369.00000	2,363,000	22.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		0.00000	0,000	22.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	34.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,731.00000	5,737,000	34.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	30.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,731.00000	4,737,000	30.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	26.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,731.00000	3,737,000	26.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		2.00000	2,000	24.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,733.00000	2,739,000	24.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		10.00000	9,000	21.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,741.00000	1,746,000	21.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		56.00000	53,000	17.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		787.00000	790,000	17.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		389.00000	383,000	14.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		120.00000	120,000	14.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,275.00000	1,268,000	16.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		6.00000	5,000	16.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,270.00000	2,264,000	22.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		1.00000	1,000	22.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	33.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,531.00000	5,537,000	33.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	29.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,531.00000	4,537,000	29.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		1.00000	0,000	26.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,532.00000	3,537,000	26.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		3.00000	2,000	23.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,534.00000	2,539,000	23.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		14.00000	12,000	20.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,545.00000	1,549,000	20.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		83.00000	79,000	16.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		614.00000	616,000	16.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		537.00000	531,000	14.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		68.00000	68,000	14.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,473.00000	1,466,000	17.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		4.00000	3,000	17.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,469.00000	2,463,000	22.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		0.00000	0,000	22.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	35.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,831.00000	5,837,000	35.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		0.00000	0,000	30.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,831.00000	4,837,000	30.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	26.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,831.00000	3,837,000	26.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		2.00000	1,000	24.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,833.00000	2,838,000	24.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		9.00000	8,000	21.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,840.00000	1,845,000	21.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		47.00000	44,000	17.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		878.00000	881,000	17.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		323.00000	317,000	14.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		154.00000	154,000	14.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,176.00000	1,170,000	16.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		7.00000	7,000	16.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,170.00000	2,164,000	21.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		1.00000	1,000	21.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	35.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,931.00000	5,937,000	35.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		0.00000	0,000	31.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,931.00000	4,937,000	31.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	27.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,931.00000	3,937,000	27.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		1.00000	1,000	24.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,932.00000	2,938,000	24.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		7.00000	7,000	21.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,938.00000	1,944,000	21.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		39.00000	36,000	17.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		970.00000	973,000	17.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		264.00000	259,000	14.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		195.00000	196,000	14.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,078.00000	1,072,000	15.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		9.00000	9,000	15.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,070.00000	2,064,000	21.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		1.00000	1,000	21.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	34.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,781.00000	5,787,000	34.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	30.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,781.00000	4,787,000	30.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	26.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,781.00000	3,787,000	26.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		2.00000	2,000	24.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,783.00000	2,789,000	24.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		9.00000	8,000	21.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,790.00000	1,795,000	21.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		51.00000	48,000	17.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		832.00000	835,000	17.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		355.00000	349,000	14.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		136.00000	136,000	14.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,225.00000	1,219,000	16.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		6.00000	6,000	16.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,220.00000	2,214,000	21.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		1.00000	1,000	21.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	34.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,681.00000	5,687,000	34.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	30.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,681.00000	4,687,000	30.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	26.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,681.00000	3,687,000	26.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		2.00000	2,000	23.88	0.00	0	11,630.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,683.00000	2,689,000	23.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		11.00000	10,000	20.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,692.00000	1,697,000	20.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		62.00000	59,000	16.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		743.00000	746,000	16.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		424.00000	418,000	14.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		105.00000	105,000	14.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,324.00000	1,318,000	17.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		5.00000	5,000	17.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,320.00000	2,314,000	22.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		1.00000	1,000	22.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,581.00000	5,587,000	34.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	29.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,581.00000	4,587,000	29.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	26.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,581.00000	3,587,000	26.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		2.00000	2,000	23.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,583.00000	2,589,000	23.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		13.00000	11,000	20.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,594.00000	1,598,000	20.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		75.00000	72,000	16.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		656.00000	659,000	16.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		498.00000	492,000	14.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		79.00000	79,000	14.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,423.00000	1,417,000	17.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		4.00000	4,000	17.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,419.00000	2,413,000	22.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		0.00000	0,000	22.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	33.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,481.00000	5,487,000	33.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	29.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,481.00000	4,487,000	29.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		1.00000	1,000	26.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,482.00000	3,488,000	26.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		3.00000	2,000	23.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,484.00000	2,489,000	23.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		91.00000	87,000	16.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		572.00000	574,000	16.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		578.00000	571,000	14.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		59.00000	58,000	14.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,522.00000	1,516,000	18.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		3.00000	3,000	18.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,519.00000	2,513,000	22.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		0.00000	0,000	22.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		15.00000	13,000	20.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,496.00000	1,500,000	20.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,581.00000	8,587,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		0.00000	0,000	36.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,581.00000	6,587,000	36.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,419.00000	3,413,000	25.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		0.00000	0,000	25.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,481.00000	8,487,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		0.00000	0,000	36.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,481.00000	6,487,000	36.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,519.00000	3,513,000	25.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		0.00000	0,000	25.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,531.00000	8,537,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	36.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,531.00000	6,537,000	36.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,469.00000	3,463,000	25.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		0.00000	0,000	25.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,781.00000	8,787,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		0.00000	0,000	37.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,781.00000	6,787,000	37.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,219.00000	3,213,000	25.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		0.00000	0,000	25.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,881.00000	8,887,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		0.00000	0,000	37.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,881.00000	6,887,000	37.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,119.00000	3,113,000	24.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		0.00000	0,000	24.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,831.00000	8,837,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	37.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,831.00000	6,837,000	37.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,169.00000	3,163,000	24.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		0.00000	0,000	24.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,931.00000	8,937,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	37.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,931.00000	6,937,000	37.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,069.00000	3,063,000	24.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		0.00000	0,000	24.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		9,081.00000	9,087,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	38.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,081.00000	7,087,000	38.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	31.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		5,081.00000	5,087,000	31.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		1.00000	1,000	24.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		3,082.00000	3,088,000	24.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2,919.00000	2,913,000	24.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		0.00000	0,000	24.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	39.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		9,131.00000	9,137,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	38.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,131.00000	7,137,000	38.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	32.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,131.00000	5,137,000	32.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		1.00000	1,000	25.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,132.00000	3,138,000	25.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		9,031.00000	9,037,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		0.00000	0,000	37.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		7,031.00000	7,037,000	37.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		0.00000	0,000	31.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		5,031.00000	5,037,000	31.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		1.00000	1,000	24.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		3,032.00000	3,038,000	24.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,969.00000	2,963,000	24.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		0.00000	0,000	24.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		8,331.00000	8,337,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		0.00000	0,000	36.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		6,331.00000	6,337,000	36.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	28.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		4,331.00000	4,337,000	28.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		4.00000	3,000	22.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,335.00000	2,340,000	22.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		3,669.00000	3,663,000	26.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		0.00000	0,000	26.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,069.00000	4,063,000	27.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	27.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,019.00000	3,013,000	24.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		0.00000	0,000	24.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,019.00000	4,013,000	27.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	27.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,169.00000	4,163,000	27.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	27.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,969.00000	3,963,000	27.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	27.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,631.00000	8,637,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		0.00000	0,000	37.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,631.00000	6,637,000	37.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,369.00000	3,363,000	25.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		0.00000	0,000	25.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,869.00000	3,863,000	26.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	26.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		8,181.00000	8,187,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	36.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		6,181.00000	6,187,000	36.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	28.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,181.00000	4,187,000	28.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		5.00000	4,000	22.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,186.00000	2,191,000	22.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,819.00000	3,813,000	26.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	26.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,431.00000	8,437,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		0.00000	0,000	36.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		6,431.00000	6,437,000	36.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	29.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,431.00000	4,437,000	29.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		3.00000	3,000	23.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,434.00000	2,440,000	23.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,569.00000	3,563,000	26.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		0.00000	0,000	26.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,681.00000	8,687,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		0.00000	0,000	37.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,681.00000	6,687,000	37.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,319.00000	3,313,000	25.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		0.00000	0,000	25.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		8,381.00000	8,387,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	36.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,381.00000	6,387,000	36.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	29.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,381.00000	4,387,000	29.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		3.00000	3,000	23.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,384.00000	2,390,000	23.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,619.00000	3,613,000	26.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		0.00000	0,000	26.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,731.00000	8,737,000	39.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		0.00000	0,000	37.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,731.00000	6,737,000	37.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,269.00000	3,263,000	25.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		0.00000	0,000	25.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.21350	12.21790		15.59	0.00	0	12,388.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,832.00000	9,837,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		1.00000	1,000	28.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,833.00000	7,838,000	28.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		10,132.00000	10,137,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		1.00000	1,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		8,133.00000	8,138,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,632.00000	9,637,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		1.00000	1,000	27.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,633.00000	7,638,000	27.85	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	17.85	Call		5.00000	5,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,637.00000	5,642,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		33.00000	32,000	24.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,665.00000	3,669,000	24.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,482.00000	9,487,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		2.00000	1,000	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,484.00000	7,488,000	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		6.00000	5,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,488.00000	5,492,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		37.00000	35,000	24.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,519.00000	3,522,000	24.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		9,382.00000	9,387,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		2.00000	2,000	27.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,384.00000	7,389,000	27.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		153.00000	150,000	19.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,535.00000	1,537,000	19.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		332.00000	328,000	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		714.00000	715,000	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,651.00000	1,646,000	15.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		33.00000	33,000	15.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,626.00000	2,622,000	19.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		8.00000	9,000	19.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	28.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		9,182.00000	9,187,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		2.00000	2,000	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,184.00000	7,189,000	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		9,232.00000	9,237,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		2.00000	2,000	27.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,234.00000	7,239,000	27.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		377.00000	372,000	16.33	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		609.00000	609,000	16.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		913.00000	907,000	14.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		145.00000	144,000	14.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,794.00000	1,789,000	16.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		26.00000	26,000	16.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,775.00000	2,770,000	19.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		7.00000	7,000	19.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,682.00000	9,687,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		5.00000	4,000	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,687.00000	5,691,000	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		32.00000	31,000	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,714.00000	3,718,000	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,882.00000	9,887,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		1.00000	1,000	28.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,883.00000	7,888,000	28.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		4.00000	4,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,886.00000	5,891,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		10,032.00000	10,037,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		1.00000	1,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		8,033.00000	8,038,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		447.00000	442,000	15.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		479.00000	479,000	15.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,065.00000	1,060,000	14.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		97.00000	97,000	14.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		1,986.00000	1,981,000	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		18.00000	18,000	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		10,082.00000	10,087,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		1.00000	1,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		8,083.00000	8,088,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,026.00000	1,020,000	14.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		108.00000	107,000	14.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,938.00000	1,933,000	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		20.00000	20,000	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,982.00000	9,987,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		1.00000	1,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,983.00000	7,988,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		103.00000	101,000	21.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		2,085.00000	2,088,000	21.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		205.00000	202,000	18.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,187.00000	1,189,000	18.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		467.00000	461,000	15.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		449.00000	448,000	15.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,106.00000	1,100,000	14.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		88.00000	87,000	14.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,035.00000	2,030,000	16.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		17.00000	17,000	16.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,932.00000	9,937,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		3.00000	3,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,935.00000	5,940,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		28.00000	27,000	25.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,960.00000	3,964,000	25.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,782.00000	9,787,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		1.00000	1,000	28.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,783.00000	7,788,000	28.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,732.00000	9,737,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		1.00000	1,000	28.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,733.00000	7,738,000	28.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		4.00000	4,000	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,736.00000	5,741,000	25.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		31.00000	30,000	24.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,763.00000	3,767,000	24.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,582.00000	9,587,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		1.00000	1,000	27.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,583.00000	7,588,000	27.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		5.00000	5,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,587.00000	5,592,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		34.00000	33,000	24.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,616.00000	3,620,000	24.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		679.00000	673,000	15.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		261.00000	260,000	15.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,464.00000	1,459,000	15.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		46.00000	46,000	15.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,428.00000	2,424,000	18.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		10.00000	11,000	18.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,532.00000	9,537,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		1.00000	1,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,533.00000	7,538,000	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		9,432.00000	9,437,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		2.00000	1,000	27.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,434.00000	7,438,000	27.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		148.00000	145,000	19.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,580.00000	1,582,000	19.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		774.00000	768,000	15.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		206.00000	205,000	15.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1,604.00000	1,599,000	15.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		36.00000	36,000	15.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		9,332.00000	9,337,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		2.00000	2,000	27.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		7,334.00000	7,339,000	27.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		4.00000	4,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,836.00000	5,841,000	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		11.00000	11,000	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,843.00000	4,848,000	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		30.00000	29,000	25.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,862.00000	3,866,000	25.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		56.00000	54,000	23.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,888.00000	2,891,000	23.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		159.00000	156,000	19.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,491.00000	1,493,000	19.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		346.00000	342,000	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		678.00000	679,000	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		841.00000	836,000	14.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		173.00000	173,000	14.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,699.00000	1,694,000	16.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		31.00000	31,000	16.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,676.00000	2,671,000	19.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		8.00000	8,000	19.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		100.00000	98,000	21.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		2,132.00000	2,135,000	21.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		3.00000	3,000	26.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,385.00000	6,390,000	26.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		18.00000	17,000	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,400.00000	4,404,000	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		39.00000	38,000	24.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,421.00000	3,425,000	24.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		514.00000	509,000	15.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		396.00000	396,000	15.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,193.00000	1,187,000	14.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		75.00000	74,000	14.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		3.00000	3,000	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		6,285.00000	6,290,000	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		240.00000	236,000	17.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		1,022.00000	1,023,000	17.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		565.00000	560,000	15.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		347.00000	347,000	15.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,282.00000	1,277,000	15.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		64.00000	64,000	15.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,231.00000	2,226,000	17.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		13.00000	13,000	17.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		3.00000	3,000	25.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,985.00000	5,990,000	25.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		10.00000	9,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,992.00000	4,996,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		27.00000	26,000	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		4,009.00000	4,013,000	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		50.00000	49,000	23.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		3,032.00000	3,036,000	23.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		143.00000	140,000	20.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,625.00000	1,627,000	20.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		306.00000	301,000	17.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		788.00000	788,000	17.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		741.00000	735,000	15.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		223.00000	222,000	15.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,557.00000	1,552,000	15.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		39.00000	39,000	15.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,527.00000	2,523,000	18.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		9.00000	10,000	18.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		649.00000	643,000	15.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		281.00000	280,000	15.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,418.00000	1,413,000	15.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		50.00000	50,000	15.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,379.00000	2,374,000	18.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		11.00000	11,000	18.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		6.00000	6,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,438.00000	5,443,000	25.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		17.00000	17,000	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,449.00000	4,454,000	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		213.00000	210,000	18.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,145.00000	1,147,000	18.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		490.00000	485,000	15.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		422.00000	422,000	15.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,084.00000	2,079,000	16.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		16.00000	16,000	16.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		3.00000	3,000	25.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		6,335.00000	6,340,000	25.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		19.00000	18,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,351.00000	4,355,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		40.00000	39,000	24.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,372.00000	3,376,000	24.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		114.00000	111,000	21.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,946.00000	1,948,000	21.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		231.00000	227,000	18.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		1,063.00000	1,064,000	18.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		539.00000	534,000	15.44	0.00	0	28.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		371.00000	371,000	15.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,237.00000	1,232,000	14.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		69.00000	69,000	14.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,182.00000	2,177,000	17.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		14.00000	14,000	17.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		3.00000	3,000	25.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		6,235.00000	6,240,000	25.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		7.00000	7,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,239.00000	5,244,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		21.00000	20,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		4,253.00000	4,257,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		43.00000	41,000	23.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,275.00000	3,278,000	23.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		250.00000	246,000	17.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		982.00000	983,000	17.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		592.00000	587,000	15.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		324.00000	324,000	15.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,327.00000	1,322,000	15.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		59.00000	59,000	15.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,280.00000	2,276,000	17.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		12.00000	13,000	17.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		260.00000	256,000	17.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		942.00000	943,000	17.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		620.00000	615,000	15.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		302.00000	302,000	15.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,330.00000	2,325,000	17.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		12.00000	12,000	17.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		3.00000	3,000	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		6,035.00000	6,040,000	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		9.00000	9,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		5,041.00000	5,046,000	25.42	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	14/06/2010	Foreign Exchange Future	16.25	Call		26.00000	25,000	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		4,058.00000	4,062,000	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		49.00000	47,000	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		3,081.00000	3,084,000	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		293.00000	289,000	17.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		825.00000	826,000	17.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		710.00000	704,000	15.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		242.00000	241,000	15.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,511.00000	1,506,000	15.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		43.00000	43,000	15.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,478.00000	2,473,000	18.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		10.00000	10,000	18.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		138.00000	136,000	20.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,670.00000	1,673,000	20.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		4.00000	4,000	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,786.00000	5,791,000	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		12.00000	12,000	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,794.00000	4,799,000	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		31.00000	29,000	24.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,813.00000	3,816,000	24.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		58.00000	56,000	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,840.00000	2,843,000	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		171.00000	167,000	19.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,403.00000	1,404,000	19.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		5.00000	5,000	25.45	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	17.75	Put		5,537.00000	5,542,000	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		16.00000	15,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,548.00000	4,552,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		35.00000	34,000	24.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,567.00000	3,571,000	24.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		69.00000	67,000	22.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,601.00000	2,604,000	22.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		198.00000	194,000	18.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,230.00000	1,231,000	18.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		7.00000	6,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,339.00000	5,343,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		987.00000	982,000	14.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		119.00000	119,000	14.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,890.00000	1,885,000	16.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		22.00000	22,000	16.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,874.00000	2,870,000	20.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		6.00000	7,000	20.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		8.00000	8,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,190.00000	5,195,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		22.00000	21,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		4,204.00000	4,208,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		89.00000	87,000	21.91	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,271.00000	2,274,000	21.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		950.00000	944,000	14.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		132.00000	131,000	14.78	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	10.40	Call		1,842.00000	1,837,000	16.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		24.00000	24,000	16.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		20.00000	19,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		4,302.00000	4,306,000	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		41.00000	40,000	24.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,323.00000	3,327,000	24.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		83.00000	81,000	22.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,365.00000	2,368,000	22.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		164.00000	162,000	19.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,446.00000	1,449,000	19.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		361.00000	357,000	16.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		643.00000	644,000	16.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		877.00000	871,000	14.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		159.00000	158,000	14.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,746.00000	1,741,000	16.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		28.00000	28,000	16.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,725.00000	2,721,000	19.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		7.00000	8,000	19.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		1.00000	1,000	27.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,683.00000	7,688,000	27.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		3.00000	3,000	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		6,185.00000	6,190,000	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		13.00000	13,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,695.00000	4,700,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		44.00000	43,000	23.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,226.00000	3,230,000	23.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		125.00000	123,000	20.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,807.00000	1,810,000	20.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		393.00000	388,000	16.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		575.00000	575,000	16.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,373.00000	1,367,000	15.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		55.00000	54,000	15.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,825.00000	2,820,000	19.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		7.00000	7,000	19.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,319.00000	4,314,000	24.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	1,000	24.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		117.00000	115,000	20.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,899.00000	1,902,000	20.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		1.00000	1,000	28.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,933.00000	7,938,000	28.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		3.00000	2,000	26.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,435.00000	6,439,000	26.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		10.00000	10,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,942.00000	4,947,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		38.00000	36,000	24.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,470.00000	3,473,000	24.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		107.00000	105,000	21.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,039.00000	2,042,000	21.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		319.00000	314,000	16.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		751.00000	751,000	16.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,149.00000	1,143,000	14.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		81.00000	80,000	14.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,577.00000	2,572,000	18.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		9.00000	9,000	18.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,069.00000	4,065,000	24.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		1.00000	2,000	24.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		1.00000	1,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		8,383.00000	8,388,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		2.00000	2,000	26.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,884.00000	6,889,000	26.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		6.00000	6,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,388.00000	5,393,000	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		29.00000	28,000	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,911.00000	3,915,000	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		77.00000	75,000	22.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,459.00000	2,462,000	22.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		222.00000	218,000	18.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		1,104.00000	1,105,000	18.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		807.00000	801,000	14.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		189.00000	188,000	14.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,133.00000	2,128,000	17.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		15.00000	15,000	17.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,620.00000	3,616,000	22.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		2.00000	3,000	22.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		3.00000	3,000	25.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		6,085.00000	6,090,000	25.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		9.00000	8,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,091.00000	5,095,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		25.00000	24,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		4,107.00000	4,111,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		47.00000	46,000	23.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,129.00000	3,133,000	23.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		96.00000	94,000	21.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		2,178.00000	2,181,000	21.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		134.00000	131,000	20.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,716.00000	1,718,000	20.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		190.00000	187,000	18.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,272.00000	1,274,000	18.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		282.00000	277,000	17.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		864.00000	864,000	17.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		428.00000	423,000	15.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		510.00000	510,000	15.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		110.00000	108,000	21.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,992.00000	1,995,000	21.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		3.00000	3,000	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		6,135.00000	6,140,000	25.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		8.00000	8,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,140.00000	5,145,000	25.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		23.00000	22,000	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		4,155.00000	4,159,000	25.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		46.00000	44,000	23.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,178.00000	3,181,000	23.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		129.00000	127,000	20.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,761.00000	1,764,000	20.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		184.00000	180,000	19.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,316.00000	1,317,000	19.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		270.00000	266,000	17.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		902.00000	903,000	17.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		410.00000	405,000	16.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		542.00000	542,000	16.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		121.00000	119,000	20.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,853.00000	1,856,000	20.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		7.00000	7,000	25.43	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,289.00000	5,294,000	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		177.00000	174,000	19.15	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,359.00000	1,361,000	19.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		92.00000	90,000	21.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,224.00000	2,227,000	21.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		1.00000	1,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,583.00000	8,588,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		2.00000	2,000	26.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,584.00000	6,589,000	26.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		15.00000	14,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,597.00000	4,601,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		66.00000	65,000	22.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,648.00000	2,652,000	22.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,421.00000	3,417,000	22.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		3.00000	4,000	22.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		1.00000	1,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,483.00000	8,488,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		2.00000	2,000	26.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,484.00000	6,489,000	26.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		16.00000	16,000	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,498.00000	4,503,000	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		71.00000	70,000	22.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,553.00000	2,557,000	22.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,521.00000	3,516,000	22.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		3.00000	3,000	22.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		1.00000	1,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,533.00000	8,538,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		2.00000	2,000	26.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,534.00000	6,539,000	26.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,471.00000	3,466,000	22.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		3.00000	3,000	22.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		1.00000	1,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,783.00000	8,788,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		2.00000	2,000	26.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,784.00000	6,789,000	26.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,222.00000	3,217,000	21.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		4.00000	4,000	21.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,882.00000	8,887,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		11.00000	10,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,893.00000	4,897,000	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		54.00000	52,000	23.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,936.00000	2,939,000	23.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,123.00000	3,118,000	21.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		5.00000	5,000	21.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		1.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,833.00000	8,837,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		2.00000	2,000	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,834.00000	6,839,000	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,172.00000	3,168,000	21.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		4.00000	5,000	21.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,932.00000	8,937,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		2.00000	2,000	26.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,934.00000	6,939,000	26.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		52.00000	51,000	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,984.00000	2,988,000	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,073.00000	3,068,000	20.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		5.00000	5,000	20.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		9,082.00000	9,087,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		2.00000	2,000	27.06	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	14/06/2010	Foreign Exchange Future	19.30	Put		7,084.00000	7,089,000	27.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,924.00000	2,919,000	20.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		6.00000	6,000	20.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		9,132.00000	9,137,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		2.00000	2,000	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,134.00000	7,139,000	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		9,032.00000	9,037,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		2.00000	2,000	26.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		7,034.00000	7,039,000	26.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		2,974.00000	2,969,000	20.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		6.00000	6,000	20.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		1.00000	1,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		8,333.00000	8,338,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		80.00000	78,000	22.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,412.00000	2,415,000	22.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,670.00000	3,666,000	23.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		2.00000	3,000	23.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,023.00000	3,019,000	20.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		5.00000	6,000	20.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,019.00000	4,015,000	24.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		1.00000	2,000	24.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,169.00000	4,164,000	24.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		1.00000	1,000	24.42	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	14/06/2010	Foreign Exchange Future	8.25	Call		3,969.00000	3,965,000	24.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		1.00000	2,000	24.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		1.00000	1,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,633.00000	8,638,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		2.00000	2,000	26.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,634.00000	6,639,000	26.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		14.00000	13,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,646.00000	4,650,000	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		64.00000	62,000	22.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,696.00000	2,699,000	22.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,371.00000	3,367,000	22.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		3.00000	4,000	22.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		1.00000	1,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,433.00000	8,438,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		74.00000	72,000	22.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,506.00000	2,509,000	22.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,571.00000	3,566,000	22.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		3.00000	3,000	22.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,870.00000	3,865,000	23.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		2.00000	2,000	23.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		1.00000	1,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		8,183.00000	8,188,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,820.00000	3,815,000	23.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		2.00000	2,000	23.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		1.00000	1,000	28.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,683.00000	8,688,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		2.00000	2,000	26.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,684.00000	6,689,000	26.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		62.00000	60,000	22.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,744.00000	2,747,000	22.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,322.00000	3,317,000	21.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		4.00000	4,000	21.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		9,282.00000	9,287,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		2.00000	2,000	27.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,284.00000	7,289,000	27.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		1.00000	1,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,733.00000	8,738,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		2.00000	2,000	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,734.00000	6,739,000	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		13.00000	12,000	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,745.00000	4,749,000	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		60.00000	58,000	22.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,792.00000	2,795,000	22.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,272.00000	3,267,000	21.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		4.00000	4,000	21.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,982.00000	8,987,000	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		2.00000	2,000	26.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,984.00000	6,989,000	26.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/09/2010			12.41170	12.41430		16.19	0.00	0	1,261.00
£ / R	On	13/09/2010	12.73	Call		520.00000	517,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	12.73	Put		836.00000	835,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	12.78	Call		500.00000	498,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	12.78	Put		866.00000	866,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	12.68	Call		540.00000	538,000	17.00	0.00	0	0.00
£ / R	On	13/09/2010	12.68	Put		806.00000	806,000	17.00	0.00	0	0.00
¥ / R	On	15/03/2010			0.08290	0.08340		23.01	0.00	0	1,364.00
¥ / R	On	15/03/2010	0.08	Call		458.00000	419,000	23.01	0.00	0	0.00
¥ / R	On	15/03/2010	0.08	Put		118.00000	129,000	23.01	0.00	0	0.00
¥ / R	On	15/03/2010	0.09	Call		103.00000	91,000	29.09	0.00	0	0.00
¥ / R	On	15/03/2010	0.09	Put		763.00000	801,000	29.09	0.00	0	0.00
¥ / R	On	15/03/2010	0.07	Call		1,347.00000	1,296,000	26.24	0.00	0	0.00
¥ / R	On	15/03/2010	0.07	Put		7.00000	6,000	26.24	0.00	0	0.00
¥ / R	On	14/06/2010			0.08440	0.08490		27.85	0.00	0	0.00
¥ / R	On	14/06/2010	0.08	Call		759.00000	723,000	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.08	Put		269.00000	283,000	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.09	Call		367.00000	345,000	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.09	Put		877.00000	905,000	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.07	Call		1,517.00000	1,469,000	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	0.07	Put		27.00000	29,000	21.00	0.00	0	0.00
€ / R	On	15/03/2010			10.50190	10.51250		13.93	18,598,864.90	1,771	23,338.00
€ / R	On	15/03/2010	19.65	Call		0.00000	0,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	19.65	Put		9,138.00000	9,148,000	37.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		0.00000	0,000	36.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		7,138.00000	7,148,000	36.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	32.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		5,138.00000	5,148,000	32.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	25.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		3,138.00000	3,148,000	25.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		11.00000	10,000	17.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		1,149.00000	1,158,000	17.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		144.00000	136,000	14.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		282.00000	284,000	14.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		873.00000	862,000	15.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		11.00000	10,000	15.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		1,863.00000	1,852,000	19.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1.00000	0,000	19.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		2,863.00000	2,852,000	22.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		1.00000	0,000	22.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		9,388.00000	9,398,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	37.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		7,388.00000	7,398,000	37.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		9,488.00000	9,498,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	37.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		7,488.00000	7,498,000	37.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	37.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		9,238.00000	9,248,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		0.00000	0,000	36.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		7,238.00000	7,248,000	36.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		1.00000	1,000	20.87	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		2,089.00000	2,099,000	20.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		9,038.00000	9,048,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		0.00000	0,000	36.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		7,038.00000	7,048,000	36.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	32.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		5,038.00000	5,048,000	32.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	24.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		3,038.00000	3,048,000	24.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		14.00000	13,000	17.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		1,052.00000	1,061,000	17.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		182.00000	173,000	14.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		220.00000	221,000	14.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		969.00000	958,000	15.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		7.00000	6,000	15.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		1,963.00000	1,952,000	20.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1.00000	0,000	20.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		2,963.00000	2,952,000	22.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		1.00000	0,000	22.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,888.00000	8,898,000	37.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		0.00000	0,000	36.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,888.00000	6,898,000	36.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,888.00000	4,898,000	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	24.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,888.00000	2,898,000	24.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		21.00000	19,000	16.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		909.00000	917,000	16.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		260.00000	249,000	14.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		148.00000	147,000	14.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,116.00000	1,105,000	15.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		4.00000	3,000	15.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,113.00000	2,102,000	20.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		1.00000	0,000	20.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,113.00000	3,102,000	22.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		1.00000	0,000	22.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,938.00000	8,948,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		0.00000	0,000	36.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,938.00000	6,948,000	36.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	31.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,938.00000	4,948,000	31.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	24.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,938.00000	2,948,000	24.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		19.00000	17,000	17.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		957.00000	965,000	17.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		231.00000	221,000	14.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		169.00000	169,000	14.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,067.00000	1,056,000	15.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		5.00000	4,000	15.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,063.00000	2,052,000	20.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1.00000	0,000	20.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,063.00000	3,052,000	22.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		1.00000	0,000	22.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		9,288.00000	9,298,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		0.00000	0,000	36.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		7,288.00000	7,298,000	36.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		9,538.00000	9,548,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		0.00000	0,000	37.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		7,538.00000	7,548,000	37.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		9,588.00000	9,598,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	37.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		7,588.00000	7,598,000	37.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		9,438.00000	9,448,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	37.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		7,438.00000	7,448,000	37.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		9,338.00000	9,348,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	36.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		7,338.00000	7,348,000	36.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		9,188.00000	9,198,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		0.00000	0,000	36.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		7,188.00000	7,198,000	36.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		9,088.00000	9,098,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		0.00000	0,000	36.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		7,088.00000	7,098,000	36.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	32.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		5,088.00000	5,098,000	32.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	24.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		3,088.00000	3,098,000	24.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		13.00000	11,000	17.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		1,101.00000	1,109,000	17.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		162.00000	153,000	14.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		250.00000	251,000	14.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		921.00000	910,000	15.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		9.00000	8,000	15.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		1,913.00000	1,902,000	20.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1.00000	0,000	20.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		2,913.00000	2,902,000	22.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		1.00000	0,000	22.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,988.00000	8,998,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	36.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,988.00000	6,998,000	36.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,838.00000	8,848,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		0.00000	0,000	36.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,838.00000	6,848,000	36.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		0.00000	0,000	31.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,838.00000	4,848,000	31.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	28.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,838.00000	3,848,000	28.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	23.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,838.00000	2,848,000	23.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		2.00000	2,000	19.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,840.00000	1,850,000	19.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		24.00000	22,000	16.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		862.00000	870,000	16.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		290.00000	280,000	14.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		128.00000	128,000	14.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,166.00000	1,155,000	16.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		4.00000	3,000	16.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,163.00000	2,152,000	20.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		1.00000	0,000	20.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,163.00000	3,152,000	23.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		1.00000	0,000	23.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	31.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,988.00000	4,998,000	31.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	28.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,988.00000	3,998,000	28.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	24.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,988.00000	2,998,000	24.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		1.00000	1,000	20.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,989.00000	1,999,000	20.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		16.00000	15,000	17.20	0.00	0	10.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		1,004.00000	1,013,000	17.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		203.00000	194,000	13.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		191.00000	192,000	13.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,018.00000	1,007,000	15.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		6.00000	5,000	15.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,013.00000	2,002,000	20.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1.00000	0,000	20.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,013.00000	3,002,000	22.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		1.00000	0,000	22.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	32.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		5,188.00000	5,198,000	32.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	29.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		4,188.00000	4,198,000	29.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	25.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		3,188.00000	3,198,000	25.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		1.00000	1,000	21.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		2,189.00000	2,199,000	21.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		10.00000	9,000	17.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		1,198.00000	1,207,000	17.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		128.00000	120,000	14.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		316.00000	318,000	14.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		825.00000	814,000	15.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		13.00000	12,000	15.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		1,813.00000	1,802,000	19.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1.00000	0,000	19.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		2,813.00000	2,802,000	21.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		1.00000	0,000	21.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	32.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		5,238.00000	5,248,000	32.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	29.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		4,238.00000	4,248,000	29.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	25.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		3,238.00000	3,248,000	25.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		1.00000	1,000	21.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		2,239.00000	2,249,000	21.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		9.00000	8,000	18.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		1,247.00000	1,256,000	18.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		113.00000	106,000	14.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		351.00000	354,000	14.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		778.00000	767,000	15.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		16.00000	15,000	15.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		1,763.00000	1,752,000	19.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1.00000	0,000	19.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		2,763.00000	2,752,000	21.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		1.00000	0,000	21.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	33.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		5,438.00000	5,448,000	33.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	30.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		4,438.00000	4,448,000	30.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	26.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		3,438.00000	3,448,000	26.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		1.00000	1,000	22.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		2,439.00000	2,449,000	22.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		5.00000	5,000	18.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		1,443.00000	1,453,000	18.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		69.00000	63,000	15.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		507.00000	511,000	15.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		597.00000	586,000	14.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		35.00000	34,000	14.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		1,563.00000	1,553,000	18.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1.00000	1,000	18.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		2,563.00000	2,552,000	21.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		1.00000	0,000	21.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	33.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		5,488.00000	5,498,000	33.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	30.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		4,488.00000	4,498,000	30.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	26.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		3,488.00000	3,498,000	26.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		1.00000	1,000	22.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		2,489.00000	2,499,000	22.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		5.00000	4,000	18.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		1,493.00000	1,502,000	18.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		60.00000	56,000	15.56	0.00	0	13,651.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		548.00000	554,000	15.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		554.00000	543,000	14.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		42.00000	41,000	14.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		1,514.00000	1,503,000	18.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		2.00000	1,000	18.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		2,513.00000	2,502,000	21.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		1.00000	0,000	21.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		5,338.00000	5,348,000	33.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	29.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		4,338.00000	4,348,000	29.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	25.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		3,338.00000	3,348,000	25.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		1.00000	1,000	21.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		2,339.00000	2,349,000	21.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		7.00000	6,000	18.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		1,345.00000	1,354,000	18.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		88.00000	82,000	15.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		426.00000	430,000	15.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		686.00000	675,000	14.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		24.00000	23,000	14.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		1,663.00000	1,652,000	18.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1.00000	0,000	18.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		2,663.00000	2,652,000	21.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		1.00000	0,000	21.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	32.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		5,288.00000	5,298,000	32.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	29.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		4,288.00000	4,298,000	29.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	25.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		3,288.00000	3,298,000	25.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		1.00000	1,000	21.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		2,289.00000	2,299,000	21.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		8.00000	7,000	18.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		1,296.00000	1,305,000	18.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		100.00000	94,000	14.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		388.00000	392,000	14.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		732.00000	720,000	14.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		20.00000	18,000	14.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		1,713.00000	1,702,000	19.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1.00000	0,000	19.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		2,713.00000	2,702,000	21.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		1.00000	0,000	21.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	33.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		5,388.00000	5,398,000	33.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	29.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		4,388.00000	4,398,000	29.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	26.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		3,388.00000	3,398,000	26.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		1.00000	1,000	22.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		2,389.00000	2,399,000	22.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		6.00000	5,000	18.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		1,394.00000	1,403,000	18.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		78.00000	72,000	15.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		466.00000	470,000	15.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		641.00000	630,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		29.00000	28,000	14.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		1,613.00000	1,603,000	18.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1.00000	1,000	18.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		2,613.00000	2,602,000	21.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		1.00000	0,000	21.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		5,638.00000	5,648,000	34.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	30.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		4,638.00000	4,648,000	30.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	27.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		3,638.00000	3,648,000	27.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	23.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,638.00000	2,648,000	23.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		3.00000	3,000	19.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,641.00000	1,651,000	19.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		41.00000	37,000	16.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		679.00000	685,000	16.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		432.00000	421,000	14.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		70.00000	69,000	14.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		1,364.00000	1,353,000	17.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		2.00000	1,000	17.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		2,363.00000	2,352,000	21.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		1.00000	0,000	21.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	33.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		5,538.00000	5,548,000	33.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	30.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		4,538.00000	4,548,000	30.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	26.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		3,538.00000	3,548,000	26.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		1.00000	0,000	22.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		2,539.00000	2,548,000	22.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		4.00000	4,000	18.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,542.00000	1,552,000	18.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		53.00000	49,000	15.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		591.00000	597,000	15.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		512.00000	501,000	14.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		50.00000	49,000	14.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		1,464.00000	1,453,000	17.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		2.00000	1,000	17.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		2,463.00000	2,452,000	21.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		1.00000	0,000	21.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	33.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		5,588.00000	5,598,000	33.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	30.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		4,588.00000	4,598,000	30.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	27.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		3,588.00000	3,598,000	27.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		1.00000	0,000	22.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		2,589.00000	2,598,000	22.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		47.00000	43,000	15.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		635.00000	641,000	15.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		471.00000	460,000	14.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		59.00000	58,000	14.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		1,414.00000	1,403,000	17.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		2.00000	1,000	17.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		2,413.00000	2,402,000	21.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		1.00000	0,000	21.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	34.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,688.00000	5,698,000	34.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	30.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,688.00000	4,698,000	30.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	27.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,688.00000	3,698,000	27.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	23.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,688.00000	2,698,000	23.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		3.00000	2,000	19.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,691.00000	1,700,000	19.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		36.00000	33,000	16.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		724.00000	731,000	16.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		394.00000	383,000	14.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		82.00000	81,000	14.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		1,314.00000	1,304,000	16.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		2.00000	2,000	16.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		2,313.00000	2,302,000	21.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		1.00000	0,000	21.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	34.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,738.00000	5,748,000	34.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	31.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,738.00000	4,748,000	31.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	27.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,738.00000	3,748,000	27.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	23.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,738.00000	2,748,000	23.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		3.00000	2,000	19.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,741.00000	1,750,000	19.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		32.00000	29,000	16.38	0.00	0	2,700.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		770.00000	777,000	16.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		358.00000	347,000	14.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		96.00000	95,000	14.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,265.00000	1,254,000	16.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		3.00000	2,000	16.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		2,263.00000	2,252,000	21.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		1.00000	0,000	21.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		4.00000	3,000	19.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,592.00000	1,601,000	19.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		8,638.00000	8,648,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		0.00000	0,000	36.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		6,638.00000	6,648,000	36.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		3,363.00000	3,352,000	23.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		1.00000	0,000	23.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,788.00000	8,798,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		0.00000	0,000	36.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,788.00000	6,798,000	36.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		0.00000	0,000	31.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,788.00000	4,798,000	31.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	23.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,788.00000	2,798,000	23.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		28.00000	25,000	16.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		816.00000	823,000	16.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		323.00000	313,000	14.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		111.00000	111,000	14.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,215.00000	1,204,000	16.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		3.00000	2,000	16.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,213.00000	2,202,000	21.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		1.00000	0,000	21.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,213.00000	3,202,000	23.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		1.00000	0,000	23.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,738.00000	8,748,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		0.00000	0,000	36.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,738.00000	6,748,000	36.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,263.00000	3,252,000	23.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		1.00000	0,000	23.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		8,588.00000	8,598,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		0.00000	0,000	35.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		6,588.00000	6,598,000	35.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		3,413.00000	3,402,000	24.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		1.00000	0,000	24.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,688.00000	8,698,000	37.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		0.00000	0,000	36.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,688.00000	6,698,000	36.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		3,313.00000	3,302,000	23.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		1.00000	0,000	23.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			10.68080	10.69010		15.14	0.00	0	12,966.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		99.00000	94,000	19.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,509.00000	1,513,000	19.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		117.00000	112,000	18.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		1,327.00000	1,331,000	18.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		107.00000	102,000	18.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,417.00000	1,421,000	18.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		8,610.00000	8,619,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		1.00000	1,000	26.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		6,611.00000	6,620,000	26.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		4.00000	2,000	22.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		4,614.00000	4,621,000	22.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		33.00000	27,000	21.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,643.00000	2,646,000	21.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		206.00000	201,000	16.91	0.00	0	25.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		816.00000	820,000	16.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		593.00000	586,000	14.54	0.00	0	20.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		203.00000	205,000	14.54	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		1,414.00000	1,404,000	14.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		24.00000	23,000	14.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		2,394.00000	2,385,000	18.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		4.00000	4,000	18.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		3,391.00000	3,381,000	22.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		1.00000	0,000	22.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,910.00000	8,919,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		1.00000	1,000	26.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,911.00000	6,920,000	26.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		3.00000	2,000	23.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,913.00000	4,921,000	23.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		24.00000	18,000	21.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,934.00000	2,937,000	21.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		154.00000	149,000	17.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		1,064.00000	1,068,000	17.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		428.00000	423,000	14.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		338.00000	342,000	14.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,131.00000	1,121,000	13.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		41.00000	40,000	13.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,097.00000	2,087,000	17.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		7.00000	6,000	17.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,092.00000	3,082,000	21.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		2.00000	1,000	21.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		9,010.00000	9,019,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		1.00000	1,000	26.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		7,011.00000	7,020,000	26.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		3.00000	2,000	23.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		5,013.00000	5,021,000	23.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		22.00000	16,000	21.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		3,032.00000	3,035,000	21.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		141.00000	135,000	18.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		1,151.00000	1,154,000	18.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		382.00000	377,000	15.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		392.00000	396,000	15.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,039.00000	1,029,000	13.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		49.00000	48,000	13.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		1,998.00000	1,988,000	16.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		8.00000	7,000	16.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		2,992.00000	2,982,000	21.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		2.00000	1,000	21.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		8,660.00000	8,669,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		1.00000	1,000	26.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		6,661.00000	6,670,000	26.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		4.00000	2,000	23.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,664.00000	4,671,000	23.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		31.00000	25,000	21.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,691.00000	2,694,000	21.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		196.00000	191,000	17.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		856.00000	860,000	17.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		563.00000	556,000	14.61	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	10.35	Put		223.00000	225,000	14.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		1,366.00000	1,356,000	14.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		26.00000	25,000	14.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		2,345.00000	2,335,000	18.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		5.00000	4,000	18.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		3,341.00000	3,332,000	21.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		1.00000	1,000	21.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,710.00000	8,719,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		1.00000	1,000	26.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,711.00000	6,720,000	26.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		4.00000	2,000	23.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,714.00000	4,721,000	23.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		30.00000	23,000	21.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,740.00000	2,742,000	21.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		187.00000	182,000	17.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		897.00000	901,000	17.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		534.00000	527,000	14.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		244.00000	246,000	14.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		1,319.00000	1,309,000	14.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		29.00000	28,000	14.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,295.00000	2,286,000	18.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		5.00000	5,000	18.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		3,291.00000	3,282,000	21.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		1.00000	1,000	21.85	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	19.55	Call		0.00000	0,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,860.00000	8,869,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		1.00000	1,000	26.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,861.00000	6,870,000	26.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		3.00000	2,000	23.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,863.00000	4,871,000	23.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		25.00000	19,000	21.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,885.00000	2,888,000	21.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		162.00000	157,000	17.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		1,022.00000	1,026,000	17.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		453.00000	447,000	14.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		313.00000	316,000	14.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,177.00000	1,168,000	14.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		37.00000	37,000	14.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,146.00000	2,137,000	17.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		6.00000	6,000	17.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,141.00000	3,132,000	21.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		1.00000	1,000	21.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,760.00000	8,769,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		1.00000	1,000	26.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,761.00000	6,770,000	26.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		4.00000	2,000	23.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,764.00000	4,771,000	23.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		28.00000	22,000	21.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,788.00000	2,791,000	21.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		178.00000	173,000	17.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		938.00000	942,000	17.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		506.00000	499,000	14.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		266.00000	268,000	14.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,271.00000	1,262,000	14.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		31.00000	31,000	14.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2,246.00000	2,236,000	17.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		6.00000	5,000	17.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,241.00000	3,232,000	21.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		1.00000	1,000	21.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,810.00000	8,819,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		1.00000	1,000	26.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,811.00000	6,820,000	26.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		4.00000	2,000	23.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,814.00000	4,821,000	23.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		27.00000	20,000	21.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,837.00000	2,839,000	21.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		170.00000	165,000	17.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		980.00000	984,000	17.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		479.00000	473,000	14.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		289.00000	292,000	14.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,224.00000	1,214,000	14.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		34.00000	33,000	14.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,196.00000	2,186,000	17.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		6.00000	5,000	17.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,191.00000	3,182,000	21.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		1.00000	1,000	21.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		9,160.00000	9,169,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		1.00000	0,000	27.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		7,161.00000	7,169,000	27.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		2.00000	2,000	23.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		5,162.00000	5,171,000	23.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		19.00000	13,000	21.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		3,179.00000	3,182,000	21.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		123.00000	117,000	18.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		1,283.00000	1,286,000	18.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		327.00000	322,000	15.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		487.00000	491,000	15.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		914.00000	905,000	13.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		74.00000	74,000	13.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		1,851.00000	1,841,000	16.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		11.00000	10,000	16.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		2,842.00000	2,833,000	20.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		2.00000	2,000	20.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		9,110.00000	9,119,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		1.00000	0,000	26.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		7,111.00000	7,119,000	26.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		3.00000	2,000	23.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		5,113.00000	5,121,000	23.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		20.00000	14,000	21.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		3,130.00000	3,133,000	21.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		128.00000	123,000	18.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		1,238.00000	1,242,000	18.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		344.00000	339,000	15.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		454.00000	458,000	15.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		955.00000	946,000	13.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		65.00000	65,000	13.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		1,900.00000	1,890,000	16.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		10.00000	9,000	16.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		2,892.00000	2,883,000	20.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		2.00000	2,000	20.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		9,210.00000	9,219,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		1.00000	0,000	27.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		7,211.00000	7,219,000	27.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		2.00000	2,000	23.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		5,212.00000	5,221,000	23.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		18.00000	12,000	21.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		3,228.00000	3,231,000	21.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		310.00000	305,000	15.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		520.00000	524,000	15.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		874.00000	865,000	13.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		84.00000	84,000	13.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		1,802.00000	1,792,000	16.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		12.00000	11,000	16.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		2,792.00000	2,783,000	20.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		2.00000	2,000	20.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		9,260.00000	9,269,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	27.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		7,260.00000	7,269,000	27.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		2.00000	2,000	24.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		5,262.00000	5,271,000	24.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		17.00000	11,000	21.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		3,277.00000	3,280,000	21.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		112.00000	107,000	18.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		1,372.00000	1,376,000	18.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		294.00000	290,000	15.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		554.00000	559,000	15.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		836.00000	827,000	14.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		96.00000	96,000	14.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		1,753.00000	1,743,000	16.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		13.00000	12,000	16.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		2,743.00000	2,733,000	19.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		3.00000	2,000	19.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	28.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		9,060.00000	9,069,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		1.00000	0,000	26.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		7,061.00000	7,069,000	26.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		3.00000	2,000	23.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		5,063.00000	5,071,000	23.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		21.00000	15,000	21.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		3,081.00000	3,084,000	21.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		134.00000	129,000	18.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		1,194.00000	1,198,000	18.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		362.00000	358,000	15.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		422.00000	427,000	15.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		996.00000	987,000	13.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		56.00000	56,000	13.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		1,949.00000	1,939,000	16.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		9.00000	8,000	16.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		2,942.00000	2,933,000	20.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		2.00000	2,000	20.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		9,310.00000	9,319,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	27.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		7,310.00000	7,319,000	27.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		2.00000	1,000	24.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		5,312.00000	5,320,000	24.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		16.00000	10,000	21.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		3,326.00000	3,329,000	21.60	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	11.00	Call		280.00000	275,000	16.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		590.00000	594,000	16.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		798.00000	789,000	14.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		108.00000	108,000	14.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		1,704.00000	1,694,000	15.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		14.00000	13,000	15.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		2,693.00000	2,683,000	19.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		3.00000	2,000	19.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		0.00000	0,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		9,460.00000	9,469,000	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		0.00000	0,000	27.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		7,460.00000	7,469,000	27.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		2.00000	1,000	24.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		5,462.00000	5,470,000	24.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		14.00000	9,000	21.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		3,474.00000	3,478,000	21.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		95.00000	89,000	19.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,555.00000	1,558,000	19.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		240.00000	235,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		700.00000	704,000	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		691.00000	683,000	14.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		151.00000	152,000	14.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		1,558.00000	1,548,000	15.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		18.00000	17,000	15.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		2,544.00000	2,534,000	19.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		4.00000	3,000	19.16	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			10.85260	10.86090		15.55	271,315.00	25	500.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		300.00000	293,000	17.62	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,104.00000	1,105,000	17.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.02240	11.03030		15.93	0.00	0	155.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		14.00000	13,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		9,184.00000	9,191,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		35.00000	33,000	27.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		7,205.00000	7,211,000	27.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		70.00000	67,000	25.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		5,240.00000	5,245,000	25.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		144.00000	138,000	22.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		3,314.00000	3,316,000	22.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		347.00000	339,000	18.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,517.00000	1,517,000	18.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		594.00000	586,000	16.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		764.00000	764,000	16.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,087.00000	1,081,000	14.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		257.00000	259,000	14.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		1,888.00000	1,882,000	14.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		58.00000	60,000	14.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		2,849.00000	2,841,000	17.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		19.00000	19,000	17.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		374.00000	366,000	18.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,394.00000	1,394,000	18.19	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	20.25	Call		14.00000	13,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		9,234.00000	9,241,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		34.00000	32,000	27.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		7,254.00000	7,260,000	27.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		69.00000	66,000	25.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		5,289.00000	5,294,000	25.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		141.00000	136,000	22.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		3,361.00000	3,364,000	22.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		338.00000	331,000	18.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,558.00000	1,559,000	18.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		578.00000	569,000	16.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		798.00000	797,000	16.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,056.00000	1,049,000	14.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		276.00000	277,000	14.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		1,843.00000	1,837,000	14.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		63.00000	65,000	14.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		2,800.00000	2,792,000	17.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		20.00000	20,000	17.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		9.00000	9,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,929.00000	9,937,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		27.00000	25,000	28.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,947.00000	7,953,000	28.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		55.00000	53,000	26.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,975.00000	5,981,000	26.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		110.00000	106,000	23.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		4,030.00000	4,034,000	23.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		245.00000	238,000	20.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		2,165.00000	2,166,000	20.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		394.00000	386,000	17.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		1,314.00000	1,314,000	17.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		688.00000	680,000	15.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		608.00000	608,000	15.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1,260.00000	1,253,000	14.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		180.00000	181,000	14.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,119.00000	2,113,000	14.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		39.00000	41,000	14.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		10.00000	9,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,830.00000	9,837,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		28.00000	26,000	27.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,848.00000	7,854,000	27.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		57.00000	54,000	26.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,877.00000	5,882,000	26.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		114.00000	109,000	23.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,934.00000	3,937,000	23.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		256.00000	249,000	19.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		2,076.00000	2,077,000	19.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		415.00000	407,000	17.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		1,235.00000	1,235,000	17.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		732.00000	724,000	15.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		552.00000	552,000	15.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		1,337.00000	1,331,000	14.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		157.00000	159,000	14.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,215.00000	2,209,000	15.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		35.00000	37,000	15.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		15.00000	14,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,985.00000	8,992,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		37.00000	35,000	27.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		7,007.00000	7,013,000	27.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		75.00000	72,000	25.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		5,045.00000	5,050,000	25.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		155.00000	150,000	22.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		3,125.00000	3,128,000	22.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		384.00000	376,000	18.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,354.00000	1,354,000	18.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		667.00000	659,000	15.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		637.00000	637,000	15.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,222.00000	1,215,000	14.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		192.00000	193,000	14.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,071.00000	2,065,000	14.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		41.00000	43,000	14.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,046.00000	3,038,000	17.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		16.00000	16,000	17.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		15.00000	14,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		9,085.00000	9,092,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		36.00000	34,000	27.37	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	13/12/2010	Foreign Exchange Future	18.10	Put		7,106.00000	7,112,000	27.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		72.00000	69,000	25.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		5,142.00000	5,147,000	25.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		149.00000	144,000	22.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		3,219.00000	3,222,000	22.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		365.00000	357,000	18.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,435.00000	1,435,000	18.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		630.00000	621,000	16.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		700.00000	699,000	16.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,153.00000	1,146,000	14.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		223.00000	224,000	14.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		1,979.00000	1,973,000	14.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		49.00000	51,000	14.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		2,947.00000	2,939,000	17.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		17.00000	17,000	17.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		13.00000	12,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		9,383.00000	9,390,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		32.00000	30,000	27.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		7,402.00000	7,408,000	27.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		65.00000	63,000	25.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		5,435.00000	5,441,000	25.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		133.00000	128,000	22.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		3,503.00000	3,506,000	22.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		314.00000	307,000	18.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,684.00000	1,685,000	18.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		531.00000	522,000	16.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		901.00000	900,000	16.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		965.00000	958,000	15.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		335.00000	336,000	15.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		1,711.00000	1,705,000	14.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		81.00000	83,000	14.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		2,653.00000	2,646,000	16.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		23.00000	24,000	16.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		12.00000	11,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		9,532.00000	9,539,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		31.00000	29,000	27.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		7,551.00000	7,557,000	27.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		62.00000	60,000	25.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		5,582.00000	5,588,000	25.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		126.00000	121,000	23.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,646.00000	3,649,000	23.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		293.00000	286,000	19.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,813.00000	1,814,000	19.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		488.00000	480,000	17.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,008.00000	1,008,000	17.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		881.00000	874,000	15.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		401.00000	402,000	15.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		1,582.00000	1,576,000	14.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		102.00000	104,000	14.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		2,507.00000	2,499,000	16.19	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	8.55	Put		27.00000	27,000	16.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		17.00000	16,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,837.00000	8,844,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		39.00000	37,000	27.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,859.00000	6,865,000	27.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		79.00000	75,000	24.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,899.00000	4,903,000	24.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		165.00000	159,000	21.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,985.00000	2,987,000	21.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,194.00000	3,186,000	18.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		14.00000	14,000	18.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		16.00000	15,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,886.00000	8,893,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		39.00000	37,000	27.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,909.00000	6,915,000	27.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		77.00000	74,000	25.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,947.00000	4,952,000	25.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		161.00000	156,000	21.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		3,031.00000	3,034,000	21.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		404.00000	396,000	17.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		1,274.00000	1,274,000	17.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		710.00000	702,000	15.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		580.00000	580,000	15.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,298.00000	1,292,000	14.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		168.00000	170,000	14.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,167.00000	2,161,000	15.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		37.00000	39,000	15.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,144.00000	3,136,000	18.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		14.00000	14,000	18.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		16.00000	15,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,936.00000	8,943,000	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		38.00000	36,000	27.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,958.00000	6,964,000	27.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		76.00000	73,000	25.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,996.00000	5,001,000	25.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		158.00000	153,000	21.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		3,078.00000	3,081,000	21.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,095.00000	3,087,000	18.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		15.00000	15,000	18.01	0.00	0	0.00
AL13	On	04/02/2010	Index Future			254.40200	254.70700			0.00	0	44.00
AL7T	On	04/02/2010	Index Future			324.60600	325.82500			0.00	0	0.00
AL7T	On	06/05/2010	Index Future			330.43600	331.67100			0.00	0	58.00
ALBI	On	04/02/2010	Index Future			300.33200	301.48000			0.00	0	234.00
ALBI	On	06/05/2010	Index Future			305.57300	306.73800			0.00	0	1,204.00
ALBI	On	05/08/2010	Index Future			311.05500	312.24100			0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future			6.64840	6.62300		16.50	5,504,875.20	828	14,736.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	51.00	0.00	0	0.00
AU\$ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		8,177.00000	8,152,000	51.00	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	12.80	Call		0.00000	0,000	47.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Put		6,177.00000	6,152,000	47.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Call		0.00000	0,000	41.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Put		4,177.00000	4,152,000	41.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Call		0.00000	0,000	28.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Put		2,177.00000	2,152,000	28.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Call		827.00000	852,000	20.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Put		4.00000	4,000	20.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		1,823.00000	1,848,000	27.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	27.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		2,823.00000	2,848,000	34.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	34.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		3,823.00000	3,848,000	44.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	44.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	51.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		8,277.00000	8,252,000	51.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	47.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,277.00000	6,252,000	47.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	41.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,277.00000	4,252,000	41.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		0.00000	0,000	29.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,277.00000	2,252,000	29.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		730.00000	754,000	20.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		7.00000	6,000	20.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,723.00000	1,748,000	26.47	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	4.90	Put		0.00000	0,000	26.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,723.00000	2,748,000	33.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	33.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,723.00000	3,748,000	43.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	43.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	51.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,327.00000	8,302,000	51.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	47.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,327.00000	6,302,000	47.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	41.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,327.00000	4,302,000	41.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		0.00000	0,000	29.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,327.00000	2,302,000	29.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		682.00000	706,000	19.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		9.00000	8,000	19.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,673.00000	1,698,000	26.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	26.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,673.00000	2,698,000	33.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	33.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,673.00000	3,698,000	42.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	42.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	51.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		8,227.00000	8,202,000	51.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	47.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		6,227.00000	6,202,000	47.66	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	41.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		4,227.00000	4,202,000	41.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		0.00000	0,000	29.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		2,227.00000	2,202,000	29.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		779.00000	803,000	20.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		6.00000	5,000	20.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		1,773.00000	1,798,000	26.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	26.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		2,773.00000	2,798,000	34.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	34.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		3,773.00000	3,798,000	44.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	44.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	51.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		8,127.00000	8,102,000	51.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	47.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		6,127.00000	6,102,000	47.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		0.00000	0,000	41.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		4,127.00000	4,102,000	41.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		0.00000	0,000	28.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		2,127.00000	2,102,000	28.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		876.00000	901,000	20.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		3.00000	3,000	20.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		1,873.00000	1,898,000	27.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	27.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		2,873.00000	2,898,000	34.72	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	3.75	Put		0.00000	0,000	34.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		3,873.00000	3,898,000	45.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	45.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	50.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,827.00000	7,802,000	50.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	46.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,827.00000	5,802,000	46.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		0.00000	0,000	39.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,827.00000	3,802,000	39.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		1.00000	1,000	26.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,828.00000	1,803,000	26.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,174.00000	1,199,000	22.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		1.00000	1,000	22.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,173.00000	2,198,000	29.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	29.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,173.00000	3,198,000	37.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	37.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,173.00000	4,198,000	46.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	46.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	51.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		8,027.00000	8,002,000	51.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	47.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		6,027.00000	6,002,000	47.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		0.00000	0,000	40.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		4,027.00000	4,002,000	40.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		0.00000	0,000	27.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		2,027.00000	2,002,000	27.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		975.00000	1,000,000	21.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		2.00000	2,000	21.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		1,973.00000	1,998,000	28.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	28.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		2,973.00000	2,998,000	35.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	35.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		3,973.00000	3,998,000	46.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	46.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	51.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		8,077.00000	8,052,000	51.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	47.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		6,077.00000	6,052,000	47.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		0.00000	0,000	41.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		4,077.00000	4,052,000	41.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		0.00000	0,000	28.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		2,077.00000	2,052,000	28.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		926.00000	950,000	21.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		3.00000	2,000	21.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		1,923.00000	1,948,000	27.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	27.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		2,923.00000	2,948,000	35.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	35.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		3,923.00000	3,948,000	45.62	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.70	Put		0.00000	0,000	45.62	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.60	Call		0.00000	0,000	50.90	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.60	Put		7,977.00000	7,952,000	50.90	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.60	Call		0.00000	0,000	47.13	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.60	Put		5,977.00000	5,952,000	47.13	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.60	Call		0.00000	0,000	40.65	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.60	Put		3,977.00000	3,952,000	40.65	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.60	Call		0.00000	0,000	27.53	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.60	Put		1,977.00000	1,952,000	27.53	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.60	Call		1,025.00000	1,050,000	21.66	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.60	Put		2.00000	2,000	21.66	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.60	Call		2,023.00000	2,048,000	28.55	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.60	Put		0.00000	0,000	28.55	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.60	Call		3,023.00000	3,048,000	35.99	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.60	Put		0.00000	0,000	35.99	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.60	Call		4,023.00000	4,048,000	46.16	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	46.16	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	50.81	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.55	Put		7,927.00000	7,902,000	50.81	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.55	Call		0.00000	0,000	46.98	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.55	Put		5,927.00000	5,902,000	46.98	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.55	Call		0.00000	0,000	40.32	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.55	Put		3,927.00000	3,902,000	40.32	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.55	Call		1.00000	1,000	27.25	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.55	Put		1,928.00000	1,903,000	27.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,074.00000	1,099,000	22.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		1.00000	1,000	22.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,073.00000	2,098,000	28.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	28.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,073.00000	3,098,000	36.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	36.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,073.00000	4,098,000	46.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	46.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	50.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,877.00000	7,852,000	50.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	46.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,877.00000	5,852,000	46.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		0.00000	0,000	39.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,877.00000	3,852,000	39.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		1.00000	1,000	26.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,878.00000	1,853,000	26.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,124.00000	1,149,000	22.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		1.00000	1,000	22.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,123.00000	2,148,000	29.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	29.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,123.00000	3,148,000	37.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	37.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,123.00000	4,148,000	46.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	46.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	50.53	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 15/03/2010 Foreign Exchange Future	14.40	Put		7,777.00000	7,752,000	50.53	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.40	Call		0.00000	0,000	46.50	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	12.40	Put		5,777.00000	5,752,000	46.50	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.40	Call		0.00000	0,000	39.33	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	10.40	Put		3,777.00000	3,752,000	39.33	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.40	Call		1.00000	1,000	26.40	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	8.40	Put		1,778.00000	1,753,000	26.40	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.40	Call		1,224.00000	1,249,000	23.04	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.40	Put		1.00000	1,000	23.04	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.40	Call		2,223.00000	2,248,000	30.00	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.40	Put		0.00000	0,000	30.00	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.40	Call		3,223.00000	3,248,000	38.13	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.40	Put		0.00000	0,000	38.13	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.40	Call		4,223.00000	4,248,000	46.16	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	2.40	Put		0.00000	0,000	46.16	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.10	Call		541.00000	565,000	19.15	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.10	Put		18.00000	17,000	19.15	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.00	Call		635.00000	658,000	19.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.00	Put		12.00000	10,000	19.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.05	Call		588.00000	611,000	19.39	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.05	Put		15.00000	13,000	19.39	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.95	Call		51.00000	55,000	18.19	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.95	Put		378.00000	357,000	18.19	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.85	Call		71.00000	76,000	17.63	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.85	Put		298.00000	278,000	17.63	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	6.75	Call		98.00000	106,000	17.06	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.75	Put		225.00000	208,000	17.06	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.55	Call		185.00000	202,000	16.98	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.55	Put		112.00000	104,000	16.98	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.45	Call		251.00000	270,000	17.46	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.45	Put		78.00000	72,000	17.46	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.35	Call		326.00000	347,000	17.94	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.35	Put		53.00000	49,000	17.94	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.25	Call		408.00000	430,000	18.43	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.25	Put		35.00000	32,000	18.43	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.15	Call		496.00000	519,000	18.91	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.15	Put		23.00000	21,000	18.91	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.20	Call		452.00000	474,000	18.67	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.20	Put		29.00000	26,000	18.67	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.10	Call		31.00000	33,000	19.04	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.10	Put		508.00000	485,000	19.04	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.00	Call		43.00000	46,000	18.48	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.00	Put		420.00000	398,000	18.48	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.90	Call		60.00000	65,000	17.91	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.90	Put		337.00000	317,000	17.91	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.80	Call		83.00000	90,000	17.34	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.80	Put		260.00000	242,000	17.34	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.70	Call		115.00000	124,000	16.78	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.70	Put		192.00000	176,000	16.78	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.60	Call		156.00000	172,000	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
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		133.00000	124,000	16.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		217.00000	235,000	17.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		94.00000	87,000	17.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		288.00000	308,000	17.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		65.00000	60,000	17.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		367.00000	388,000	18.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		44.00000	40,000	18.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		134.00000	144,000	16.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		161.00000	146,000	16.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	51.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,477.00000	8,452,000	51.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	48.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,477.00000	6,452,000	48.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	42.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,477.00000	4,452,000	42.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		0.00000	0,000	30.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,477.00000	2,452,000	30.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,523.00000	1,548,000	25.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	25.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,523.00000	2,548,000	32.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	32.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,523.00000	3,548,000	41.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	41.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	51.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,427.00000	8,402,000	51.00	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	13.05	Call		0.00000	0,000	48.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,427.00000	6,402,000	48.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	42.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,427.00000	4,402,000	42.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		0.00000	0,000	30.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,427.00000	2,402,000	30.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		36.00000	39,000	18.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		463.00000	441,000	18.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,573.00000	1,598,000	25.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	25.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,573.00000	2,598,000	32.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	32.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,573.00000	3,598,000	41.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	41.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	51.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,377.00000	8,352,000	51.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	47.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,377.00000	6,352,000	47.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	42.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,377.00000	4,352,000	42.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		0.00000	0,000	30.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,377.00000	2,352,000	30.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,623.00000	1,648,000	25.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	25.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,623.00000	2,648,000	32.91	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	32.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,623.00000	3,648,000	42.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	42.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	51.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,527.00000	8,502,000	51.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	48.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,527.00000	6,502,000	48.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	42.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,527.00000	4,502,000	42.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		0.00000	0,000	31.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,527.00000	2,502,000	31.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		26.00000	28,000	19.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		553.00000	530,000	19.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,473.00000	1,499,000	24.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		0.00000	1,000	24.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,473.00000	2,498,000	31.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	31.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,473.00000	3,498,000	40.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	40.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	51.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,627.00000	8,602,000	51.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	48.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,627.00000	6,602,000	48.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	42.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,627.00000	4,602,000	42.87	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		0.00000	0,000	31.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,627.00000	2,602,000	31.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		19.00000	20,000	19.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		646.00000	622,000	19.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,373.00000	1,399,000	24.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		0.00000	1,000	24.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,373.00000	2,398,000	31.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	31.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,373.00000	3,398,000	39.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	39.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.69770	6.67130		16.86	0.00	0	506.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	37.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,929.00000	7,902,000	37.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	32.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,929.00000	5,902,000	32.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		1.00000	1,000	28.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,930.00000	3,903,000	28.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		24.00000	24,000	25.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,953.00000	1,926,000	25.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		303.00000	319,000	16.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		232.00000	221,000	16.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,082.00000	1,107,000	16.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		11.00000	9,000	16.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,073.00000	2,099,000	24.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		2.00000	1,000	24.00	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	3.60	Call		3,071.00000	3,098,000	27.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	27.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,071.00000	4,098,000	22.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	37.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,879.00000	7,852,000	37.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	32.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,879.00000	5,852,000	32.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		1.00000	1,000	27.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,880.00000	3,853,000	27.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		25.00000	25,000	25.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,904.00000	1,877,000	25.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		329.00000	346,000	16.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		208.00000	198,000	16.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,131.00000	1,156,000	17.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		10.00000	8,000	17.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,122.00000	2,149,000	24.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	1,000	24.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,121.00000	3,148,000	27.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	27.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,121.00000	4,148,000	22.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	22.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	37.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,829.00000	7,802,000	37.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	32.14	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.50	Put		5,829.00000	5,802,000	32.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Call		1.00000	2,000	27.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.50	Put		3,830.00000	3,804,000	27.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Call		26.00000	27,000	24.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.50	Put		1,855.00000	1,829,000	24.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Call		358.00000	374,000	16.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.50	Put		187.00000	176,000	16.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Call		1,180.00000	1,206,000	17.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.50	Put		9.00000	8,000	17.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Call		2,172.00000	2,199,000	24.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.50	Put		1.00000	1,000	24.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Call		3,171.00000	3,198,000	27.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.50	Put		0.00000	0,000	27.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Call		4,171.00000	4,198,000	22.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.50	Put		0.00000	0,000	22.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		257.00000	269,000	16.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		286.00000	271,000	16.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	37.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		8,179.00000	8,152,000	37.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		0.00000	0,000	32.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		6,179.00000	6,152,000	32.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		1.00000	1,000	28.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		4,180.00000	4,153,000	28.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		17.00000	18,000	26.02	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		2,196.00000	2,170,000	26.02	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	6.85	Call		205.00000	214,000	17.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		384.00000	366,000	17.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		848.00000	871,000	16.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		27.00000	23,000	16.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		1,824.00000	1,850,000	22.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		3.00000	2,000	22.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		2,821.00000	2,848,000	27.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	27.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		3,821.00000	3,848,000	23.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	23.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	37.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		8,079.00000	8,052,000	37.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		0.00000	0,000	32.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		6,079.00000	6,052,000	32.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		1.00000	1,000	28.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		4,080.00000	4,053,000	28.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		19.00000	21,000	25.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		2,098.00000	2,073,000	25.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		238.00000	249,000	17.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		317.00000	301,000	17.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		939.00000	963,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		18.00000	15,000	16.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		1,923.00000	1,949,000	23.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		2.00000	1,000	23.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		2,921.00000	2,948,000	27.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	27.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Call		3,921.00000	3,948,000	22.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	22.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	37.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Put		8,229.00000	8,202,000	37.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	33.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Put		6,229.00000	6,202,000	33.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Call		1.00000	1,000	28.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Put		4,230.00000	4,203,000	28.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		15.00000	16,000	26.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		2,244.00000	2,218,000	26.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		190.00000	199,000	17.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		419.00000	401,000	17.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		804.00000	826,000	16.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		33.00000	28,000	16.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		1,774.00000	1,800,000	22.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		3.00000	2,000	22.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		2,771.00000	2,798,000	27.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	27.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		3,771.00000	3,798,000	23.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	23.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	37.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Put		8,129.00000	8,102,000	37.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	32.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		6,129.00000	6,102,000	32.85	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		1.00000	1,000	28.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		4,130.00000	4,103,000	28.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		18.00000	19,000	25.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		2,147.00000	2,121,000	25.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		221.00000	231,000	17.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		350.00000	333,000	17.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		894.00000	917,000	16.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		23.00000	19,000	16.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		1,873.00000	1,900,000	22.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		2.00000	2,000	22.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		2,871.00000	2,898,000	27.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	27.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		3,871.00000	3,898,000	23.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	23.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	37.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,979.00000	7,952,000	37.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		0.00000	0,000	32.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,979.00000	5,952,000	32.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		1.00000	1,000	28.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,980.00000	3,953,000	28.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		23.00000	23,000	25.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		2,002.00000	1,975,000	25.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		277.00000	293,000	16.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		256.00000	245,000	16.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,033.00000	1,059,000	16.58	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	5.65	Put		12.00000	11,000	16.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,023.00000	2,049,000	23.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		2.00000	1,000	23.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,021.00000	3,048,000	27.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	27.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,021.00000	4,048,000	22.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	22.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		0.00000	0,000	37.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,479.00000	8,452,000	37.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		0.00000	0,000	33.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,479.00000	6,452,000	33.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		1.00000	1,000	29.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,480.00000	4,453,000	29.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		11.00000	11,000	26.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,490.00000	2,463,000	26.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		131.00000	137,000	18.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		610.00000	589,000	18.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		596.00000	616,000	16.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		75.00000	68,000	16.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,525.00000	1,552,000	20.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		4.00000	4,000	20.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,522.00000	2,548,000	26.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		1.00000	0,000	26.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,521.00000	3,548,000	25.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	25.10	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	37.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,429.00000	8,402,000	37.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	33.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,429.00000	6,402,000	33.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		1.00000	1,000	29.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,430.00000	4,403,000	29.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		11.00000	12,000	26.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,440.00000	2,414,000	26.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		141.00000	147,000	18.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		570.00000	549,000	18.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		635.00000	656,000	16.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		64.00000	58,000	16.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,575.00000	1,601,000	20.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		4.00000	3,000	20.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,572.00000	2,598,000	26.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		1.00000	0,000	26.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,571.00000	3,598,000	24.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	24.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	37.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,329.00000	8,302,000	37.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		0.00000	0,000	33.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,329.00000	6,302,000	33.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		1.00000	1,000	28.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,330.00000	4,303,000	28.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		13.00000	14,000	26.19	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	9.00	Put		2,342.00000	2,316,000	26.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		163.00000	171,000	18.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		492.00000	473,000	18.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		718.00000	739,000	16.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		47.00000	41,000	16.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,674.00000	1,701,000	21.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		3.00000	3,000	21.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,671.00000	2,698,000	26.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		0.00000	0,000	26.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,671.00000	3,698,000	24.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	24.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	37.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,279.00000	8,252,000	37.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		0.00000	0,000	33.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,279.00000	6,252,000	33.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Call		1.00000	1,000	28.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.95	Put		4,280.00000	4,253,000	28.67	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Call		14.00000	15,000	26.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.95	Put		2,293.00000	2,267,000	26.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Call		176.00000	184,000	17.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.95	Put		455.00000	436,000	17.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Call		760.00000	782,000	16.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.95	Put		39.00000	34,000	16.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Call		1,724.00000	1,750,000	21.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.95	Put		3.00000	2,000	21.70	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Call		2,721.00000	2,748,000	27.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.95	Put		0.00000	0,000	27.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Call		3,721.00000	3,748,000	23.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.95	Put		0.00000	0,000	23.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Call		0.00000	0,000	37.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.20	Put		8,529.00000	8,502,000	37.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Call		0.00000	0,000	33.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,529.00000	6,502,000	33.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		1.00000	1,000	29.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,530.00000	4,503,000	29.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		10.00000	10,000	26.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,539.00000	2,512,000	26.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		122.00000	127,000	19.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		651.00000	629,000	19.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		558.00000	577,000	16.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		87.00000	79,000	16.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,476.00000	1,502,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		5.00000	4,000	19.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,472.00000	2,498,000	25.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		1.00000	0,000	25.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,471.00000	3,498,000	25.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	25.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	37.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,379.00000	8,352,000	37.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		0.00000	0,000	33.50	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	13.05	Put		6,379.00000	6,352,000	33.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Call		1.00000	1,000	28.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Put		4,380.00000	4,353,000	28.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Call		12.00000	13,000	26.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Put		2,391.00000	2,365,000	26.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Call		152.00000	159,000	18.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Put		531.00000	511,000	18.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Call		676.00000	697,000	16.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Put		55.00000	49,000	16.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,625.00000	1,651,000	20.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		4.00000	3,000	20.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,621.00000	2,648,000	26.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	26.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,621.00000	3,648,000	24.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	24.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	37.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,579.00000	8,552,000	37.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	34.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,579.00000	6,552,000	34.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		1.00000	1,000	29.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,580.00000	4,553,000	29.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		9.00000	10,000	26.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,588.00000	2,562,000	26.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		113.00000	118,000	19.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		692.00000	670,000	19.34	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	6.25	Call		521.00000	540,000	16.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		100.00000	92,000	16.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,426.00000	1,452,000	19.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		5.00000	4,000	19.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,422.00000	2,448,000	25.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,000	25.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,421.00000	3,448,000	25.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	25.67	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.74150	6.71460		17.13	674,150.00	100	470.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Call		289.00000	299,000	17.70	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.91	Put		481.00000	464,000	17.70	0.00	0	0.00
CRD1 On	04/02/2010	Index Future			131.67300	131.93300			2,633,460.00	2	0.00
CRD1 On	06/05/2010	Index Future			133.97100	134.23400			2,679,420.00	2	2.00
GOVI On	04/02/2010	GOVI			301.92500	303.09900		5.37	1,207,700,000.00	400	732.00
GOVI On	04/02/2010	GOVI	304.00	Call		1,592.00000	21,000	5.37	0.00	0	0.00
GOVI On	04/02/2010	GOVI	304.00	Put		10,602.00000	20,771,000	5.37	0.00	0	0.00
GOVI On	06/05/2010	GOVI			307.19400	308.38500		6.80	0.00	0	272.00
GOVI On	06/05/2010	GOVI	309.80	Call		35,643.00000	30,282,000	6.80	0.00	0	0.00
GOVI On	06/05/2010	GOVI	309.80	Put		49,793.00000	56,342,000	6.80	0.00	0	0.00
GOVI On	05/08/2010	GOVI			312.84000	314.05600		6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Call		51,151.00000	45,512,000	6.57	0.00	0	0.00
GOVI On	05/08/2010	GOVI	315.60	Put		66,591.00000	73,112,000	6.57	0.00	0	0.00
GVIX On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	04/02/2010	Index Future			358.21400	358.20000			0.00	0	5.00
ILBI	On	06/05/2010	Index Future			364.68900	364.67600			0.00	0	428.00
J153	On	31/08/2010	Interest Rate Swap			6.89407	6.91238		15.00	0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.76200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.59300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.60600		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.90500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.88300		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.91100		15.00	0.00	0	0.00
JFRA	On	04/02/2010	Jibar Tradeable Future			6.97700	6.96600		0.26	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	17/02/2010	Jibar Tradeable Future			7.11500	7.13000			0.00	0	0.00
JIBAR F	On	17/03/2010	Jibar Tradeable Future			7.03900	7.04600			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			6.92900	6.93200			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			6.89500	6.89500			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			6.87600	6.88600			0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.87600	6.88600			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.92800	6.93300			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	15/12/2010	Jibar Tradeable Future			7.08800	7.09900			0.00	0	0.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			7.34400	7.36500			0.00	0	0.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			7.72100	7.73700			0.00	0	5,000.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			8.12800	8.16000			0.00	0	0.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			8.32500	8.36000			0.00	0	5,000.00
JN02	On 04/02/2010	JNOTE			7.88100	7.85100		2.63	0.00	0	0.00
JN05	On 04/02/2010	JNOTE			8.79400	8.73500		5.41	0.00	0	0.00
JN10	On 04/02/2010	JNOTE			9.02700	8.93500		8.73	0.00	0	0.00
JROD	On 26/02/2010	Rodi			6.98400	7.00200			0.00	0	0.00
JROD	On 31/03/2010	Rodi			7.18400	7.20000			0.00	0	0.00
OTH1	On 04/02/2010	Index Future			291.44400	292.47800			8,743,320.00	3	0.00
OTH1	On 06/05/2010	Index Future			296.52900	297.57900			8,895,870.00	3	3.00
R155	On 04/02/2010	Bond Future			7.48500	7.42000		1.50	0.00	0	31.00
R155	On 04/02/2010	Bond Future	7.50	Call		133.00000	48,000	1.49	0.00	0	0.00
R155	On 04/02/2010	Bond Future	7.50	Put		11.00000	25,000	1.49	0.00	0	0.00
R155	On 06/05/2010	Bond Future			7.50100	7.43600			0.00	0	0.00
R155	On 06/05/2010	Bond Future	7.50	Call		82.00000	0,000		0.00	0	0.00
R155	On 06/05/2010	Bond Future	7.50	Put		0.00000	1,000		0.00	0	0.00
R155	On 06/05/2010	Bond Future	7.55	Call		146.00000	63,000		0.00	0	0.00
R155	On 06/05/2010	Bond Future	7.55	Put		0.00000	0,000		0.00	0	0.00
R155	On 06/05/2010	Bond Future	7.45	Call		18.00000	0,000		0.00	0	0.00
R155	On 06/05/2010	Bond Future	7.45	Put		0.00000	65,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/02/2010	Bond Future			8.36100	8.31400		5.00	281,077,564.20	2,195	3,592.00
R157	On	04/02/2010	Bond Future	7.75	Call		0.00000	0,000	4.86	0.00	0	0.00
R157	On	04/02/2010	Bond Future	7.75	Put		2,877.00000	3,113,000	4.86	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.44900	8.39800		4.50	270,931,352.30	2,195	7,091.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,380.00000	1,238,000	4.50	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		891.00000	994,000	4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.51800	8.46400		4.50	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,363.00000	2,205,000	4.59	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,060.00000	1,149,000	4.59	0.00	0	0.00
R157	On	04/11/2010	Bond Future			8.56200	8.50400		4.75	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		2,096.00000	1,965,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		2,114.00000	2,236,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		2,205.00000	2,070,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		2,004.00000	2,122,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		1,990.00000	1,864,000	5.00	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		2,227.00000	2,355,000	5.00	0.00	0	0.00
R186	On	04/02/2010	Bond Future			9.17100	9.10200		11.25	1,023,232,126.02	9,078	953.00
R186	On	04/02/2010	Bond Future	8.25	Call		0.00000	0,000	10.78	0.00	0	0.00
R186	On	04/02/2010	Bond Future	8.25	Put		8,362.00000	9,001,000	10.78	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.23200	9.16200		10.00	1,041,379,865.04	9,078	19,109.00
R186	On	06/05/2010	Bond Future	9.00	Call		1,640.00000	1,382,000	9.90	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		3,139.00000	3,520,000	9.90	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.28400	9.21100		10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		3,590.00000	3,241,000	10.75	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		3,238.00000	3,546,000	10.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		1,681.00000	1,471,000	10.51	0.00	0	1,300.00
R186	On	05/08/2010	Bond Future	8.75	Put		5,969.00000	6,416,000	10.51	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		6,347.00000	5,874,000	11.23	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		1,630.00000	1,814,000	11.23	0.00	0	1,300.00
R186	On	04/11/2010	Bond Future			9.32000	9.24500		11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,379.00000	4,032,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		4,334.00000	4,655,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		4,597.00000	4,239,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		4,107.00000	4,416,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,166.00000	3,830,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		4,569.00000	4,900,000	11.00	0.00	0	0.00
R201	On	04/02/2010	Bond Future			8.43100	8.38300		5.00	0.00	0	486.00
R201	On	04/02/2010	Bond Future	7.50	Call		0.00000	0,000	4.82	0.00	0	0.00
R201	On	04/02/2010	Bond Future	7.50	Put		3,576.00000	3,766,000	4.82	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.51700	8.46600		4.25	0.00	0	486.00
R201	On	06/05/2010	Bond Future	8.50	Call		959.00000	856,000	4.25	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		831.00000	920,000	4.25	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.58500	8.53100		4.50	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,338.00000	2,202,000	4.68	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		668.00000	726,000	4.68	0.00	0	0.00
R201	On	04/11/2010	Bond Future			8.62100	8.56200		4.25	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		1,338.00000	1,240,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		1,551.00000	1,654,000	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	Call		1,420.00000	1,319,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		1,461.00000	1,562,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		1,259.00000	1,165,000	4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		1,643.00000	1,751,000	4.00	0.00	0	0.00
R203	On	04/02/2010	Bond Future			8.99100	8.94400		7.25	155,933,891.50	1,570	0.00
R203	On	04/02/2010	Bond Future	8.20	Call		0.00000	0,000	6.97	0.00	0	0.00
R203	On	04/02/2010	Bond Future	8.20	Put		4,046.00000	4,295,000	6.97	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.07400	9.02500		6.50	165,715,210.80	1,710	1,710.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,209.00000	1,083,000	6.50	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		1,338.00000	1,464,000	6.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.14400	9.09200		6.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,343.00000	2,191,000	6.89	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		1,556.00000	1,664,000	6.89	0.00	0	0.00
R203	On	04/11/2010	Bond Future			9.19700	9.14200		7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		2,610.00000	2,462,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Put		2,086.00000	2,205,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		2,738.00000	2,586,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		1,973.00000	2,088,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		2,485.00000	2,342,000	7.00	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		2,203.00000	2,327,000	7.00	0.00	0	0.00
R204	On	04/02/2010	Bond Future			9.02100	8.97300		8.25	26,203,790.52	276	2,379.00
R204	On	04/02/2010	Bond Future	8.20	Call		0.00000	0,000	7.92	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.20	Put		4,621.00000	4,899,000	7.92	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		314.00000	107,000	8.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/02/2010	Bond Future	9.00	Put		158.00000	228,000	8.10	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.50	Call		0.00000	0,000	7.96	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Put		2,794.00000	3,072,000	7.96	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.09800	9.04900		7.25	0.00	0	1,552.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,282.00000	1,147,000	7.25	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		1,560.00000	1,702,000	7.25	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.16400	9.11200		7.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,494.00000	2,328,000	7.84	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		1,735.00000	1,856,000	7.84	0.00	0	0.00
R204	On	04/11/2010	Bond Future			9.21000	9.15500		7.75	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		2,931.00000	2,767,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		2,419.00000	2,552,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Call		3,071.00000	2,903,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		2,292.00000	2,420,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		2,794.00000	2,635,000	8.00	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		2,551.00000	2,689,000	8.00	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.48100	8.42400		4.25	0.00	0	2.00
R206	On	04/02/2010	Bond Future	7.50	Call		0.00000	0,000	4.09	0.00	0	0.00
R206	On	04/02/2010	Bond Future	7.50	Put		3,039.00000	3,223,000	4.09	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.59000	8.52900		3.75	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,142.00000	1,022,000	3.82	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		472.00000	538,000	3.82	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.68200	8.61500		3.75	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,702.00000	1,575,000	3.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	05/08/2010	Bond Future	9.00	Put		610.00000	674,000	3.90	0.00	0	0.00
R206	On	04/11/2010	Bond Future			8.73000	8.65700		3.75	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		1,176.00000	1,087,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		1,598.00000	1,704,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		1,237.00000	1,144,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		1,524.00000	1,626,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		1,118.00000	1,031,000	4.00	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		1,674.00000	1,783,000	4.00	0.00	0	0.00
R207	On	04/02/2010	Bond Future			9.17100	9.11300		9.25	0.00	0	600.00
R207	On	04/02/2010	Bond Future	8.25	Call		0.00000	0,000	8.85	0.00	0	0.00
R207	On	04/02/2010	Bond Future	8.25	Put		5,317.00000	5,660,000	8.85	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.24800	9.18900		8.25	12,289,589.11	137	737.00
R207	On	06/05/2010	Bond Future	9.25	Call		1,676.00000	1,488,000	8.25	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		1,323.00000	1,476,000	8.25	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.31600	9.25300		8.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		2,918.00000	2,697,000	8.69	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		1,527.00000	1,663,000	8.69	0.00	0	0.00
R207	On	04/11/2010	Bond Future			9.36000	9.29600		8.75	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		2,676.00000	2,496,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		2,934.00000	3,110,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		2,810.00000	2,624,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		2,788.00000	2,958,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		2,546.00000	2,372,000	9.00	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		3,085.00000	3,267,000	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
R208	On	04/02/2010	Bond Future			9.16100	9.11300		9.75	0.00	0	5,004.00
R208	On	04/02/2010	Bond Future	8.50	Call		0.00000	0,000	9.37	0.00	0	0.00
R208	On	04/02/2010	Bond Future	8.50	Put		3,879.00000	4,173,000	9.37	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.22900	9.18000		9.00	0.00	0	5,004.00
R208	On	06/05/2010	Bond Future	9.25	Call		1,742.00000	1,576,000	9.00	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		1,321.00000	1,450,000	9.00	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.28800	9.23600		9.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,133.00000	2,939,000	9.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		1,586.00000	1,699,000	9.45	0.00	0	0.00
R208	On	04/11/2010	Bond Future			9.33000	9.27700		9.75	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		2,836.00000	2,676,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		2,994.00000	3,143,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		2,977.00000	2,812,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		2,843.00000	2,987,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		2,699.00000	2,544,000	10.00	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		3,150.00000	3,304,000	10.00	0.00	0	0.00
R209	On	04/02/2010	Bond Future			9.06000	8.99200		14.00	0.00	0	1,258.00
R209	On	04/02/2010	Bond Future	7.50	Call		0.00000	0,000	13.39	0.00	0	2,500.00
R209	On	04/02/2010	Bond Future	7.50	Put		13,202.00000	13,723,000	13.39	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		7,142.00000	6,620,000	15.29	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Put		0.00000	0,000	15.29	0.00	0	0.00
R209	On	06/05/2010	Bond Future			9.10500	9.03500		13.00	0.00	0	1,798.00
R209	On	06/05/2010	Bond Future	8.50	Call		486.00000	384,000	12.65	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		4,780.00000	5,211,000	12.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/08/2010			9.14200	9.06900		13.50	0.00	0	0.00
R209	On	05/08/2010	8.75	Call		1,774.00000	1,564,000	13.31	0.00	0	0.00
R209	On	05/08/2010	8.75	Put		4,268.00000	4,609,000	13.31	0.00	0	0.00
R209	On	04/11/2010			9.16700	9.09300		14.50	0.00	0	0.00
R209	On	04/11/2010	9.00	Call		3,447.00000	3,171,000	15.00	0.00	0	0.00
R209	On	04/11/2010	9.00	Put		4,156.00000	4,436,000	15.00	0.00	0	0.00
R209	On	04/11/2010	9.05	Call		3,620.00000	3,335,000	15.00	0.00	0	0.00
R209	On	04/11/2010	9.05	Put		3,946.00000	4,218,000	15.00	0.00	0	0.00
R209	On	04/11/2010	8.95	Call		3,278.00000	3,011,000	15.00	0.00	0	0.00
R209	On	04/11/2010	8.95	Put		4,373.00000	4,662,000	15.00	0.00	0	0.00
TRT1	On	04/02/2010			298.20500	299.35700			298,205,000.00	100	0.00
TRT1	On	06/05/2010			303.40900	304.57700			303,409,000.00	100	100.00
Total for Derivatives :									4,899,941,146.99	38,310	899,463.00

i-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			7.48000	7.41500			0.00	0	0.00
R157	On	15/09/2015			8.36000	8.30500			0.00	0	0.00
R186	On	21/12/2026			9.16500	9.10000			0.00	0	0.00
R201	On	21/12/2014			8.43000	8.37500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	15/09/2017	Spot Bond			8.99000	8.93500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			9.02000	8.96500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.48000	8.41500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.17000	9.11000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.16000	9.10500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			9.05500	8.99000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										4,899,941,146.99	38,310	899,463.00